

Compressive Spectral Estimation for Nonstationary Random Processes

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Abstract

Estimating the spectral characteristics of a nonstationary random process is an important but challenging task, which can be facilitated by exploiting structural properties of the process. In certain applications, the observed processes are underspread, i.e., their time and frequency correlations exhibit a reasonably fast decay, and approximately time-frequency sparse, i.e., a reasonably large percentage of the spectral values is small. For this class of processes, we propose a compressive estimator of the discrete Rihaczek spectrum (RS). This estimator combines a minimum variance unbiased estimator of the RS (which is a smoothed Rihaczek distribution using an appropriately designed smoothing kernel) with a compressed sensing technique that exploits the approximate time-frequency sparsity. As a result of the compression stage, the number of measurements required for good estimation performance can be significantly reduced. The measurements are values of the discrete ambiguity function of the observed signal at randomly chosen time and frequency lag positions. We provide bounds on the mean-square estimation error of both the minimum variance unbiased RS estimator and the compressive RS estimator, and we demonstrate the performance of the compressive estimator by means of simulation results. The proposed compressive RS estimator can also be used for estimating other time-dependent spectra (e.g., the Wigner-Ville spectrum) since for an underspread process most spectra are almost equal.

Index Terms

Nonstationary spectral estimation, time-dependent power spectrum, Rihaczek spectrum, Wigner-Ville spectrum, compressed sensing, basis pursuit, cognitive radio.

I. INTRODUCTION

Estimating the spectral characteristics of a random process is an important task in many signal analysis and processing problems. Conventional spectral estimation based on the *power spectral density* is restricted

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to wide-sense stationary and, by extension, wide-sense cyclostationary processes [1], [2]. However, in many applications—including speech and audio, communications, image processing, computer vision, biomedical engineering, and machine monitoring—the signals of interest cannot be well modeled as wide-sense (cyclo)stationary processes. In particular, in cognitive radio systems [3]–[5], the receiver has to infer from the received signal the location of unoccupied frequency bands (“spectral holes”) that can be used for data transmission. Here, modeling the received signal as a nonstationary process can be advantageous because it potentially allows a faster estimation of time-varying changes in band occupation [3].

For a general nonstationary process, a “power spectral density” that is nonnegative and extends all the essential properties of the conventional power spectral density is not available [6]–[10]. Several different definitions of a “time-dependent (or time-varying) power spectrum” have been proposed in the literature, see [6]–[26] and references therein. A time-dependent power spectrum is a function of both frequency and time. Examples include the Wigner-Ville spectrum [7]–[9], [15], [21], [27], Rihaczek spectrum (RS) [7], [9], [14], [28], evolutionary spectrum [13], [22], [23], [29], Weyl spectrum [23], Page spectrum [11], [19], Levin spectrum [12], and physical spectrum [15], [30]. Some of these spectra are not guaranteed to be nonnegative or even real-valued; in general, nonnegativity is paid for by the loss of certain other desirable properties. However, it has been shown [10], [24] that in the practically important case of nonstationary processes with fast decaying time-frequency (TF) correlations—so-called *underspread* processes [10], [24]–[26], [31]–[34]—all major spectra yield effectively identical results, are (at least approximately) real-valued and nonnegative, and satisfy several other desirable properties at least approximately. Thus, in the underspread case, the specific choice of a spectrum is of secondary theoretical importance and can hence be guided by practical considerations such as computational complexity.

Once a specific definition of time-dependent spectrum has been adopted, an important problem is the estimation of the spectrum from a single observed realization of the process. This nonstationary spectral estimation problem is fundamentally more difficult than spectral estimation in the (cyclo)stationary case, because long-term averaging cannot be used to reduce the mean-square error of the estimate. Formally, any estimator of a nonparametric time-dependent spectrum can also be viewed as a TF representation of the observed signal [7], [26], [35], [36]. Estimators have been previously proposed for several spectra including the Wigner-Ville spectrum and RS (e.g., [7]–[9], [21], [26], [28], [37]–[41]).

In this paper, extending our work in [42], we propose a “compressive” estimator of the RS that uses the recently introduced methodology of *compressed sensing* (CS) [43], [44]. The proposed estimator is suited to underspread processes that are *approximately TF sparse*. The latter property means that only a moderate percentage of the values of the discrete RS are significantly nonzero. Both assumptions—underspreadness and

TF sparsity—are reasonably well satisfied in typical cognitive radio applications. We consider the RS because it is the simplest time-dependent spectrum from a computational viewpoint, especially in the discrete setting used. The proposed compressive estimator of the RS is obtained by augmenting a basic noncompressive estimator (a smoothed version of the Rihaczek distribution, cf. [7], [14], [26], [36], [37], [39], [41], [45]–[47]) with a CS compression-reconstruction stage.

Compressive spectral estimation methods have been proposed previously, also in the context of cognitive radio [48], [49]. However, these methods are restricted to the estimation of the power spectral density of stationary processes. Also, they perform CS directly with respect to the observed signal (process realization), whereas our method performs CS with respect to an estimate of a TF autocorrelation function known as the *expected ambiguity function* (EAF). This EAF estimate is an intermediate step in the calculation of the spectral estimator, somewhat similar to a sufficient statistic. In some sense, we perform a twofold compression, first by using only an EAF estimate (instead of the raw observed data) for spectral estimation and secondly by “compressing” that estimate. This approach can be advantageous if dedicated hardware units for computing values of the EAF estimate are employed, because fewer such units are required. It can also be advantageous if the values of the EAF estimate have to be transmitted over low-rate links—e.g., in wireless sensor networks [50]—or stored in a memory, because fewer such values need to be transmitted or stored.

A major focus of our work is an analysis of the estimation accuracy of the proposed compressive estimator. Because finding a closed-form expression of the mean-square error is intractable, we derive upper bounds on the mean-square error. These bounds depend on two components: the first component is determined by the amount of “underspreadness,” corresponding to the concentration of the EAF of the observed process; the second component is related to the TF sparsity properties of the observed process. As we will see below, there is a tradeoff between these components, since a well concentrated EAF of an underspread process tends to imply a poorly concentrated RS, which is disadvantageous in terms of TF sparsity.

The remainder of this paper is organized as follows. In Section II, we state our general setting and review some fundamentals of nonstationary random processes and their TF representation. In Section III, we describe a basic noncompressive estimator of the RS. In Section IV, we develop a compressive estimator by augmenting the noncompressive estimator with a CS compression-reconstruction stage. Bounds on the mean-square error of both the noncompressive and compressive estimators are derived in Section V. Finally, numerical results are presented in Section VI.

Notation. The modulus, complex conjugate, real part, and imaginary part of a complex number $a \in \mathbb{C}$ are denoted by $|a|$, a^* , $\Re\{a\}$, and $\Im\{a\}$, respectively. Boldface lowercase letters denote column vectors belonging to \mathbb{C}^L for some $L \in \mathbb{N}$, whereas boldface uppercase letters denote matrices belonging to $\mathbb{C}^{M \times N}$ for some

$M, N \in \mathbb{N}$. The k th entry of a vector \mathbf{a} is denoted by $(\mathbf{a})_k$, and the entry of a matrix \mathbf{A} in the i th row and j th column by $(\mathbf{A})_{i,j}$. The superscripts T and H denote the transpose and Hermitian transpose, respectively, of a vector or matrix. The ℓ_1 norm of a vector $\mathbf{a} \in \mathbb{C}^L$ is denoted by $\|\mathbf{a}\|_1 \triangleq \sum_{k=1}^L |(\mathbf{a})_k|$, and the ℓ_2 norm by $\|\mathbf{a}\|_2 \triangleq \sqrt{\mathbf{a}^H \mathbf{a}}$. The number of nonzero entries is denoted by $\|\mathbf{a}\|_0$. The trace of a square matrix $\mathbf{A} \in \mathbb{C}^{M \times M}$ is denoted by $\text{tr}\{\mathbf{A}\} \triangleq \sum_{k=1}^M (\mathbf{A})_{k,k}$. Given a matrix $\mathbf{A} \in \mathbb{C}^{M \times N}$, we denote by $\text{vec}\{\mathbf{A}\} \in \mathbb{C}^{MN}$ the vector obtained by stacking all columns of \mathbf{A} . Given two matrices $\mathbf{A} \in \mathbb{C}^{M_1 \times N_1}$ and $\mathbf{B} \in \mathbb{C}^{M_2 \times N_2}$ we denote by $\mathbf{A} \otimes \mathbf{B} \in \mathbb{C}^{M_1 M_2 \times N_1 N_2}$ their Kronecker product [51]. The inner product of two square matrices $\mathbf{A}, \mathbf{B} \in \mathbb{C}^{M \times M}$ is defined as $\langle \mathbf{A}, \mathbf{B} \rangle \triangleq \text{tr}\{\mathbf{A} \mathbf{B}^H\}$. The Kronecker delta is denoted by $\delta[m]$, i.e., $\delta[m] \in \{0, 1\}$ and $\delta[m] = 1$ if and only if $m = 0$. Finally, $[N] \triangleq \{0, 1, \dots, N-1\}$.

II. EXPECTED AMBIGUITY FUNCTION AND RIHACZEK SPECTRUM

In this section, we state our setting and review some fundamentals of the TF representation of nonstationary random processes. Let $X[n]$, $n \in [N]$ be a nonstationary, zero-mean, circularly symmetric complex, finite-length or, equivalently, periodic¹ random process with autocorrelation function (ACF) $\gamma_X[n_1, n_2] \triangleq \mathbb{E}\{X[n_1]X^*[n_2]\}$, where $\mathbb{E}\{\cdot\}$ denotes expectation. Since we observe process samples only for $n \in [N]$, we consider the ACF $\gamma_X[n_1, n_2]$ only for $n_1, n_2 \in [N]$. This is justified for a process that is well concentrated in the interval $[N]$. An equivalent representation of the ACF $\gamma_X[n_1, n_2]$ is the correlation matrix $\mathbf{\Gamma}_X \triangleq \mathbb{E}\{\mathbf{x}\mathbf{x}^H\}$, where $\mathbf{x} \triangleq (X[0] \ X[1] \ \dots \ X[N-1])^T \in \mathbb{C}^N$; note that $(\mathbf{\Gamma}_X)_{n_1+1, n_2+1} = \gamma_X[n_1, n_2]$ for $n_1, n_2 \in [N]$.

We assume that $X[n]$ is an *underspread* process [10], [24]–[26], [31]–[34], which means that its correlation in time and frequency decays reasonably fast. The underspread property is phrased mathematically in terms of the discrete EAF, which is defined as the following discrete Fourier transform (DFT) of the ACF [10], [24]–[26], [31], [33], [52]:

$$\bar{A}_X[m, l] \triangleq \sum_{n \in [N]} \gamma_X[n, n-m]_N e^{-j \frac{2\pi}{N} l n}. \quad (1)$$

Here, m and l denote discrete time lag and discrete frequency lag, respectively, and $[n_1, n_2]_N \triangleq [n_1 \bmod N, n_2 \bmod N]$. Note that this definition of $\bar{A}_X[m, l]$ is N -periodic in both m and l . The EAF $\bar{A}_X[m, l]$ is a TF-lag representation of the second-order statistics of $X[n]$ that describes the TF correlation structure of $X[n]$. A nonstationary process $X[n]$ is said to be underspread if its EAF is well concentrated around the origin in the (m, l) -plane, i.e.,

$$\bar{A}_X[m, l] \approx 0, \quad \forall (m, l) \notin \mathcal{A}, \quad \text{with } \mathcal{A} \triangleq \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N, \\ \text{where } 0 \leq M < \left\lfloor \frac{N}{2} \right\rfloor, \ 0 \leq L < \left\lfloor \frac{N}{2} \right\rfloor, \text{ and } ML \ll N. \quad (2)$$

¹It will be convenient to consider length- N functions as periodic functions with period N .

Here, e.g., $\{-M, \dots, M\}_N$ denotes the N -periodic continuation of the interval $\{-M, \dots, M\}$. The concentration of the EAF around the origin can be measured by the *EAF moment* defined in Section V-A (see (43)). For later reference, we note that the EAF is the expectation of the *ambiguity function* (AF) [7], [35], [36]

$$A_X[m, l] \triangleq \sum_{n \in [N]} X[n] X^*[n-m]_N e^{-j \frac{2\pi}{N} l n}, \quad (3)$$

i.e., $\bar{A}_X[m, l] = \mathbb{E}\{A_X[m, l]\}$.

Nonstationary spectral estimation is the problem of estimating a “time-dependent power spectrum” of the nonstationary process $X[n]$ from a single realization $x[n]$ observed for $n \in [N]$. As mentioned earlier, there is no definition of a “time-dependent power spectrum” that satisfies all desirable properties [6]–[10]. However, in the underspread case considered, most reasonable definitions of a time-dependent power spectrum are approximately equal, represent the mean energy distribution of the process over time and frequency, and approximately satisfy all desirable properties [10], [24]. We therefore use the simplest such definition, which is the RS [7], [9], [14], [28]. The discrete RS is defined as the following DFT of the ACF:

$$\bar{R}_X[n, k] \triangleq \sum_{m \in [N]} \gamma_X[n, n-m]_N e^{-j \frac{2\pi}{N} k m}. \quad (4)$$

Just as the EAF and AF, the RS $\bar{R}_X[n, k]$ is N -periodic in both its variables. Furthermore, the RS is complex-valued in general, but it is approximately real-valued and nonnegative in the underspread case [10], [24]. Averaging the RS over the discrete frequency variable k yields the mean power of $X[n]$, i.e.,

$$\frac{1}{N} \sum_{k \in [N]} \bar{R}_X[n, k] = \gamma_X[n, n] \equiv \mathbb{E}\{|X[n]|^2\}.$$

The RS is related to the EAF via a symplectic two-dimensional (2D) DFT:

$$\bar{R}_X[n, k] = \frac{1}{N} \sum_{m, l \in [N]} \bar{A}_X[m, l] e^{-j \frac{2\pi}{N} (k m - n l)}, \quad (5)$$

$$\bar{A}_X[m, l] = \frac{1}{N} \sum_{n, k \in [N]} \bar{R}_X[n, k] e^{j \frac{2\pi}{N} (m k - l n)}. \quad (6)$$

The relation (5) extends the Fourier transform relation between the power spectral density and the autocorrelation function of a stationary process [1], [2] to the nonstationary case. It follows from (5) that the RS of an underspread process is a smooth function. Furthermore, the RS is the expectation of the *Rihaczek distribution* (RD) [7], [14], [28], [35], [36]

$$R_X[n, k] \triangleq \sum_{m \in [N]} X[n]_N X^*[n-m]_N e^{-j \frac{2\pi}{N} k m} = X[n]_N \hat{X}^*[k]_N e^{-j \frac{2\pi}{N} n k},$$

where $\hat{X}[k] \triangleq \sum_{n \in [N]} X[n] e^{-j \frac{2\pi}{N} kn}$ is the DFT of $X[n]$. That is, $\bar{R}_X[n, k] = \mathbb{E}\{R_X[n, k]\}$. The 2D DFT relation (5), (6) holds also for the RD and AF, i.e.,

$$\begin{aligned} R_X[n, k] &= \frac{1}{N} \sum_{m, l \in [N]} A_X[m, l] e^{-j \frac{2\pi}{N} (km - nl)}, \\ A_X[m, l] &= \frac{1}{N} \sum_{n, k \in [N]} R_X[n, k] e^{j \frac{2\pi}{N} (mk - ln)}. \end{aligned} \quad (7)$$

Our central assumption, besides the underspread property, is that the nonstationary process $X[n]$ is “approximately TF sparse” in the sense that only a moderate percentage of the RS values $\bar{R}_X[n, k]$ within the fundamental (n, k) -region $[N]^2 = [N] \times [N]$ is significantly nonzero. For such approximately TF sparse processes, we will develop a compressive estimator of the RS by augmenting a basic RS estimator with a compression-reconstruction stage. We present the basic estimator first.

III. BASIC RS ESTIMATOR

In analogy to well-known estimators of the Wigner-Ville spectrum [7]–[9], [21], [26], [40], [41], a basic (noncompressive) estimator of the RS $\bar{R}_X[n, k]$ is given by the following smoothed version of the RD [28], [41]:

$$\hat{R}_X[n, k] \triangleq \frac{1}{N} \sum_{n', k' \in [N]} \Phi[n - n', k - k'] R_X[n', k']. \quad (8)$$

Here, $\Phi[n, k]$ is a smoothing function that is N -periodic in both arguments and whose choice will be discussed presently. We note that $\hat{R}_X[n, k]$ is a quadratic functional of the observed signal $X[n]$, and it commutes with cyclic time and frequency shifts of the type $X[n] \mapsto e^{j \frac{2\pi}{N} ln} X[n - m]_N$ [7], [36]. Because of (6), the symplectic 2D inverse DFT of $\hat{R}_X[n, k]$,

$$\hat{A}_X[m, l] \triangleq \frac{1}{N} \sum_{n, k \in [N]} \hat{R}_X[n, k] e^{j \frac{2\pi}{N} (mk - ln)}, \quad (9)$$

can be viewed as an estimator of the EAF $\bar{A}_X[m, l]$. Using (8) and (7) in (9), we obtain

$$\hat{A}_X[m, l] = \phi[m, l] A_X[m, l], \quad (10)$$

where the 2D window (weighting, taper) function $\phi[m, l]$ is related to the smoothing function $\Phi[n, k]$ through a 2D DFT, i.e.,

$$\phi[m, l] \triangleq \frac{1}{N} \sum_{n, k \in [N]} \Phi[n, k] e^{j \frac{2\pi}{N} (mk - ln)}. \quad (11)$$

Note that $\phi[m, l]$ and $\hat{A}_X[m, l]$ are N -periodic in both m and l .

We now consider the choice of the smoothing function $\Phi[n, k]$ or, equivalently, of the window function $\phi[m, l]$. Our performance criterion is the mean-square error (MSE)

$$\varepsilon \triangleq \mathbb{E}\{\|\hat{R}_X - \bar{R}_X\|_2^2\} = \sum_{n,k \in [N]} \mathbb{E}\{|\hat{R}_X[n, k] - \bar{R}_X[n, k]|^2\}.$$

The MSE can be decomposed as $\varepsilon = B^2 + V$ with the squared bias term $B^2 \triangleq \|\mathbb{E}\{\hat{R}_X\} - \bar{R}_X\|_2^2$ and the variance $V \triangleq \mathbb{E}\{\|\hat{R}_X - \mathbb{E}\{\hat{R}_X\}\|_2^2\}$. We will consider a *minimum variance unbiased* (MVU) design of $\Phi[n, k]$. This means that $\hat{R}_X[n, k]$ is required to be unbiased, i.e., $B = 0$, and the variance V is minimized under this constraint. More specifically, we will adopt the MVU design proposed in [26], [41], which is based on the idealizing assumption that the EAF $\bar{A}_X[m, l]$ is supported on a cyclically extended rectangular region $\mathcal{A} = \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$, i.e., $\bar{A}_X[m, l] = 0$ for all $(m, l) \notin \mathcal{A}$, with $0 \leq M < \lfloor N/2 \rfloor$ and $0 \leq L < \lfloor N/2 \rfloor$. This is somewhat similar to the underspread property (2); however, it is an exact, rather than approximate, support constraint. As a further difference from the underspread property, we do not require that $ML \ll N$. We note that this idealizing exact support constraint is only needed for the MVU interpretation of our design of $\Phi[n, k]$; in particular, it will not be used for our performance analysis in Section V. The size of \mathcal{A} —i.e., the choice of L and M —is a design parameter that can be chosen freely in principle. The resulting estimator $\hat{R}_{X, \text{MVU}}[n, k]$ (cf. (16)) can be applied to any process $X[n]$, including, in particular, processes whose EAF $\bar{A}_X[m, l]$ is not exactly supported on \mathcal{A} .

We briefly review the derivation of the MVU smoothing function presented in [26], [41]. Using (10) and $\mathbb{E}\{A_X[m, l]\} = \bar{A}_X[m, l]$, the bias term $B^2 = \|\mathbb{E}\{\hat{R}_X\} - \bar{R}_X\|_2^2 = \|\mathbb{E}\{\hat{A}_X\} - \bar{A}_X\|_2^2$ can be expressed as

$$B^2 = \sum_{m,l \in [N]} |(\phi[m, l] - 1) \bar{A}_X[m, l]|^2. \quad (12)$$

Thus, $B^2 = 0$ if and only if $\phi[m, l] = 1$ on the support of $\bar{A}_X[m, l]$, i.e., for all $(m, l) \in \mathcal{A}$. Under the constraint $B^2 = 0$, minimizing the variance of $\hat{R}_X[n, k]$ is equivalent to minimizing the mean power

$$P \triangleq \mathbb{E}\{\|\hat{R}_X\|_2^2\} \stackrel{(9)}{=} \mathbb{E}\{\|\hat{A}_X\|_2^2\} \stackrel{(10)}{=} \mathbb{E}\{\|\phi[m, l] A_X[m, l]\|_2^2\} = \sum_{m,l \in [N]} |\phi[m, l]|^2 \mathbb{E}\{|A_X[m, l]|^2\}.$$

Splitting this sum into a sum over $[N]^2 \cap \mathcal{A}$ (where $\phi[m, l] = 1$) and a sum over $[N]^2 \cap \bar{\mathcal{A}}$ (here, $\bar{\mathcal{A}}$ denotes the complement of \mathcal{A}), it is clear that P is minimized if and only if the latter sum is zero, which means that $\phi[m, l]$ must be zero for $(m, l) \in [N]^2 \cap \bar{\mathcal{A}}$, and further, due to the periodicity of $\phi[m, l]$, for $(m, l) \in \bar{\mathcal{A}}$. Thus, we conclude that the MVU window function (DFT of the MVU smoothing function) is the indicator function

$I_{\mathcal{A}}[m, l]$ of the EAF support $\mathcal{A} = \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$:

$$\phi_{\text{MVU}}[m, l] = I_{\mathcal{A}}[m, l] \triangleq \begin{cases} 1, & (m, l) \in \mathcal{A} \\ 0, & \text{otherwise.} \end{cases} \quad (13)$$

The corresponding EAF estimator in (9), (10) is obtained as

$$\hat{A}_{X, \text{MVU}}[m, l] = \phi_{\text{MVU}}[m, l] A_X[m, l] = I_{\mathcal{A}}[m, l] A_X[m, l] = \begin{cases} A_X[m, l], & (m, l) \in \mathcal{A} \\ 0, & \text{otherwise.} \end{cases} \quad (14)$$

Therefore, the MVU estimator of the RS is given by (see (9))

$$\hat{R}_{X, \text{MVU}}[n, k] = \frac{1}{N} \sum_{m, l \in [N]} \hat{A}_{X, \text{MVU}}[m, l] e^{-j \frac{2\pi}{N}(km - nl)} \quad (15)$$

$$= \frac{1}{N} \sum_{m=-M}^M \sum_{l=-L}^L A_X[m, l] e^{-j \frac{2\pi}{N}(km - nl)}, \quad (16)$$

where the periodicity of the summand with respect to m and l has been exploited in the last step.

IV. COMPRESSIVE RS ESTIMATOR

Next, we will augment the basic RS estimator presented in the previous section with a compression-reconstruction stage.

A. A Result from CS Theory

The proposed compressive RS estimator is based on the following result from CS theory [44], [53]. Let \mathbf{U} be a unitary (up to a factor $c > 0$) and equimodular matrix of size $Q \times Q$, i.e.,

$$\mathbf{U}^H \mathbf{U} = c \mathbf{I}, \quad |(\mathbf{U})_{i,j}| = \sqrt{\frac{c}{Q}}.$$

Furthermore let the “measurement matrix” \mathbf{M} of size $P \times Q$, with $P \leq Q$, be formed by randomly selecting P rows from \mathbf{U} . (In practice, typically, $P \ll Q$.) Consider a vector \mathbf{r} of length Q that is observed through \mathbf{M} , i.e., the observed (measured) vector is

$$\mathbf{m} \triangleq \mathbf{M} \mathbf{r}, \quad (17)$$

which has length P . If $P < Q$, the above “measurement equation” $\mathbf{M} \mathbf{r} = \mathbf{m}$ is underdetermined, so \mathbf{r} cannot be reconstructed unambiguously from \mathbf{m} unless we use further constraints. Therefore, we take the *sparsest* solution, which is formulated, in an approximate sense, as the \mathbf{r}' with minimum ℓ_1 norm that satisfies the measurement equation:

$$\hat{\mathbf{r}} \triangleq \underset{\mathbf{M}\mathbf{r}'=\mathbf{m}}{\operatorname{argmin}} \|\mathbf{r}'\|_1.$$

This is a linear program that is known as Basis Pursuit (BP). The following has been shown [44], [53]: for any $K \in \mathbb{N}$, if the number of measurements is chosen as

$$P \geq C (\log Q)^4 K, \quad (18)$$

then the ℓ_2 error $\|\hat{\mathbf{r}} - \mathbf{r}\|_2$ satisfies with overwhelming probability²

$$\|\hat{\mathbf{r}} - \mathbf{r}\|_2 \leq \frac{D}{\sqrt{K}} \|\mathbf{r} - \mathbf{r}_K\|_1. \quad (19)$$

Here, \mathbf{r}_K is the K -sparse approximation of \mathbf{r} , which is obtained by zeroing all entries of \mathbf{r} except the K entries with largest magnitudes; furthermore, C and D are two positive constants that do not depend on \mathbf{r} . The message of (19) is that $\hat{\mathbf{r}}$ will be close to the true vector \mathbf{r} if \mathbf{r} is approximately K -sparse.

We will need the following extension of (19). Let $\mathcal{G} \subseteq \{1, \dots, Q\}$ be an arbitrary index set of size $|\mathcal{G}| = K$, and let $\mathbf{r}^{\mathcal{G}}$ denote the vector that is obtained from \mathbf{r} by zeroing all entries of \mathbf{r} except the K entries whose indices are in \mathcal{G} . It can then be easily verified that

$$\|\mathbf{r} - \mathbf{r}_K\|_1 \leq \|\mathbf{r} - \mathbf{r}^{\mathcal{G}}\|_1. \quad (20)$$

Combining (20) and (19) yields the following result: If $P \geq C (\log Q)^4 K$, then with overwhelming probability

$$\|\hat{\mathbf{r}} - \mathbf{r}\|_2 \leq \frac{D}{\sqrt{K}} \|\mathbf{r} - \mathbf{r}^{\mathcal{G}}\|_1, \quad (21)$$

for any index set $\mathcal{G} \subseteq \{1, \dots, Q\}$ of size $|\mathcal{G}| = K$.

B. Basic DFT Relation

The proposed compressive RS estimator is furthermore based on a 2-D DFT relation that will now be derived. We recall from (14) that the EAF estimate $\hat{A}_{X,\text{MVU}}[m, l]$ is exactly zero outside the effective EAF support $\mathcal{A} = \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$, where $0 \leq M < \lfloor N/2 \rfloor$ and $0 \leq L < \lfloor N/2 \rfloor$. In what follows, we will denote by

$$S \triangleq |[N]^2 \cap \mathcal{A}| = (2M+1)(2L+1) \quad (22)$$

the size of one period of \mathcal{A} . Because $2M+1$ and $2L+1$ do not necessarily divide N , we furthermore define an “extended effective EAF support” as the periodized rectangular region $\mathcal{A}' \triangleq \{-M, \dots, -M + \Delta M - 1\}_N \times \{-L, \dots, -L + \Delta L - 1\}_N$, where ΔM and ΔL are chosen as the smallest integers such that

²That is, the probability of (19) not being true decreases exponentially with P .

$\Delta M \geq 2M + 1$ and $\Delta L \geq 2L + 1$ and, moreover, ΔM and ΔL divide N , i.e, there are integers Δn , Δk such that $\Delta n \Delta L = \Delta k \Delta M = N$ or, equivalently,

$$\Delta n = \frac{N}{\Delta L}, \quad \Delta k = \frac{N}{\Delta M}. \quad (23)$$

The size of one period of \mathcal{A}' is

$$S' \triangleq |[N]^2 \cap \mathcal{A}'| = \Delta M \Delta L.$$

Note that

$$\mathcal{A} \subseteq \mathcal{A}', \quad S \leq S', \quad (24)$$

although typically $S \approx S'$. Let us arrange the values of one period of $\hat{A}_{X,\text{MVU}}[m, l]$ that are located within \mathcal{A}' into a matrix $\mathbf{A} \in \mathbb{C}^{\Delta M \times \Delta L}$, i.e.,

$$(\mathbf{A})_{m+1, l+1} \triangleq \hat{A}_{X,\text{MVU}}[m - M, l - L], \quad m \in [\Delta M], \quad l \in [\Delta L]. \quad (25)$$

Alternatively, we can represent $\hat{A}_{X,\text{MVU}}[m, l]$ by the matrix $\mathbf{R} \in \mathbb{C}^{\Delta L \times \Delta M}$ whose entries are given by the following 2D DFT of dimension $\Delta L \times \Delta M$:

$$(\mathbf{R})_{p+1, q+1} \triangleq \sum_{m \in [\Delta M]} \sum_{l \in [\Delta L]} (\mathbf{A})_{m+1, l+1} e^{-j2\pi \left(\frac{q(m-M)}{\Delta M} - \frac{p(l-L)}{\Delta L} \right)} \quad (26)$$

$$\begin{aligned} &\stackrel{(25)}{=} \sum_{m=-M}^{-M+\Delta M-1} \sum_{l=-L}^{-L+\Delta L-1} \hat{A}_{X,\text{MVU}}[m, l] e^{-j2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \\ &\stackrel{(14)}{=} \sum_{m=-M}^M \sum_{l=-L}^L A_X[m, l] e^{-j2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)}, \quad p \in [\Delta L], \quad q \in [\Delta M]. \end{aligned} \quad (27)$$

It can be seen by comparing (27) and (16) that the matrix entries $(\mathbf{R})_{p+1, q+1}$ equal (up to a constant factor) a subsampled version of $\hat{R}_{X,\text{MVU}}[n, k]$, i.e.,

$$(\mathbf{R})_{p+1, q+1} = N \hat{R}_{X,\text{MVU}}[p \Delta n, q \Delta k], \quad p \in [\Delta L], \quad q \in [\Delta M], \quad (28)$$

with $\Delta n = N/\Delta L$ and $\Delta k = N/\Delta M$ as in (23). This subsampling does not cause a loss of information because $\hat{A}_{X,\text{MVU}}[m, l]$ is supported in \mathcal{A} , and therefore, by (24), also in $\mathcal{A}' = \{-M, \dots, -M + \Delta M - 1\}_N \times \{-L, \dots, -L + \Delta L - 1\}_N$.

Inverting (26), we obtain

$$(\mathbf{A})_{m+1, l+1} = \frac{1}{S'} \sum_{p \in [\Delta L]} \sum_{q \in [\Delta M]} (\mathbf{R})_{p+1, q+1} e^{j2\pi \left(\frac{(m-M)q}{\Delta M} - \frac{(l-L)p}{\Delta L} \right)}, \quad m \in [\Delta M], \quad l \in [\Delta L]. \quad (29)$$

This 2-D DFT relation will constitute an important basis for our compressive RS estimator. It can be compactly written as

$$\mathbf{U}^H \mathbf{r} = \mathbf{a}, \quad (30)$$

where $\mathbf{r} \triangleq \text{vec}\{\mathbf{R}\} \in \mathbb{C}^{S'}$, $\mathbf{a} \triangleq \text{vec}\{\mathbf{A}\} \in \mathbb{C}^{S'}$, and

$$\mathbf{U} \triangleq \frac{1}{S'} \mathbf{F}_{\Delta L}^H \otimes \mathbf{F}_{\Delta M} \in \mathbb{C}^{S' \times S'}. \quad (31)$$

Here, e.g., $\mathbf{F}_{\Delta L}$ denotes the DFT matrix for DFT length ΔL , which is defined as

$$(\mathbf{F}_{\Delta L})_{p+1, l+1} \triangleq e^{-j2\pi \frac{p(l-L)}{\Delta L}}, \quad p, l \in [\Delta L].$$

Furthermore, using (25) in (15), we obtain

$$\hat{R}_{X, \text{MVU}}[n, k] = \frac{1}{N} \sum_{m \in [\Delta M]} \sum_{l \in [\Delta L]} (\mathbf{A})_{m+1, l+1} e^{-j \frac{2\pi}{N} [k(m-M) - n(l-L)]}.$$

Inserting (29), we see that the basic RS estimate $\hat{R}_{X, \text{MVU}}[n, k]$ can be calculated from \mathbf{r} (or, equivalently, from \mathbf{R}) according to

$$\begin{aligned} \hat{R}_{X, \text{MVU}}[n, k] &= \mathcal{L}\{\mathbf{r}\}[n, k] \\ &\triangleq \frac{1}{N S'} \sum_{m \in [\Delta M]} \sum_{l \in [\Delta L]} \left[\sum_{p \in [\Delta L]} \sum_{q \in [\Delta M]} (\mathbf{R})_{p+1, q+1} e^{j2\pi \left(\frac{(m-M)q}{\Delta M} - \frac{(l-L)p}{\Delta L} \right)} \right] \\ &\quad \times e^{-j \frac{2\pi}{N} [k(m-M) - n(l-L)]}. \end{aligned} \quad (32)$$

C. Measurement Equation and Sparse Reconstruction

The compressive RS estimator can be obtained by combining the results of the previous two subsections. To motivate our development, we assume that $\hat{R}_{X, \text{MVU}}[p\Delta n, q\Delta k]$ is approximately K -sparse for some $K < S'$, i.e., at most K of the S' values of the basic RS estimator $\hat{R}_{X, \text{MVU}}[n, k]$ on the subsampled grid $(n, k) = (p\Delta n, q\Delta k)$ are significantly nonzero. (Because $\hat{R}_{X, \text{MVU}}[n, k]$ is an estimator of the RS, this assumption is consistent with our basic assumption that the RS $\bar{R}_X[n, k]$ itself is approximately sparse.) Due to (28), it follows that the matrix \mathbf{R} and, equivalently, the vector $\mathbf{r} \equiv \text{vec}\{\mathbf{R}\}$ are approximately K -sparse. Furthermore, according to (30), $\mathbf{r} \in \mathbb{C}^{S'}$ is related to the EAF estimate $\mathbf{a} \equiv \text{vec}\{\mathbf{A}\} \in \mathbb{C}^{S'}$ as $\mathbf{U}^H \mathbf{r} = \mathbf{a}$, where \mathbf{U}^H (see (31)) is an orthogonal and equimodular matrix. Motivated by our discussion in Section IV-A, let us define $\mathbf{a}^{(P)} \in \mathbb{C}^P$ as the vector made up of P randomly selected entries of \mathbf{a} , for some $P < S'$ (typically, $P \ll S'$). Thus, recalling (25) and (14), the entries of $\mathbf{a}^{(P)}$ are P values of the masked AF $I_A[m, l] A_X[m, l]$ randomly located within

the region $[N]^2 \cap \mathcal{A}'$ or, equivalently,³ the values of $I_{\mathcal{A}}[m, l] A_X[m, l]$ at P randomly chosen TF lag positions $(m, l) \in \{-M, \dots, -M + \Delta M - 1\} \times \{-L, \dots, -L + \Delta L - 1\}$. We then have from (30)

$$\mathbf{M}\mathbf{r} = \mathbf{a}^{(P)},$$

where the $P \times S'$ matrix \mathbf{M} is obtained by randomly selecting P rows from \mathbf{U}^H ; the indices of these rows correspond to the indices of the entries selected from \mathbf{a} .

The above equation is recognized to be an instance of the measurement equation (17), with \mathbf{m} in (17) given by $\mathbf{a}^{(P)}$. From our discussion in Section IV-A, we can then conclude the following: For

$$P \geq C (\log S')^4 K = C [\log(\Delta M) + \log(\Delta L)]^4 K \quad (33)$$

(see (18)), the result of BP operating on $\mathbf{a}^{(P)}$, i.e.,

$$\hat{\mathbf{r}} \triangleq \underset{\mathbf{M}\mathbf{r}' = \mathbf{a}^{(P)}}{\operatorname{argmin}} \|\mathbf{r}'\|_1, \quad (34)$$

satisfies with high probability

$$\|\hat{\mathbf{r}} - \mathbf{r}\|_2 \leq \frac{D}{\sqrt{K}} \|\mathbf{r} - \mathbf{r}^{\mathcal{G}}\|_1, \quad (35)$$

for any index set \mathcal{G} of size $|\mathcal{G}| = K$ (see (21)). Here, as before, $\mathbf{r}^{\mathcal{G}}$ denotes the vector that is obtained from \mathbf{r} by zeroing all entries of \mathbf{r} except the K entries whose indices are in \mathcal{G} . Since \mathbf{r} is approximately K -sparse, the index set \mathcal{G} can be chosen such that the corresponding entries $\{(\mathbf{r})_k\}_{k \in \mathcal{G}}$ comprise, with high probability,⁴ the significantly nonzero entries of \mathbf{r} , implying a small norm $\|\mathbf{r} - \mathbf{r}^{\mathcal{G}}\|_1$. The bound (35) then shows that BP is capable of reconstructing \mathbf{r} —and, thus, the subsampled basic RS estimator $\hat{R}_{X, \text{MVU}}[p\Delta n, q\Delta k]$ —from the compressed AF vector $\mathbf{a}^{(P)}$ with a small error. (We recall, at this point, that the entries of \mathbf{r} equal the values of $\hat{R}_{X, \text{MVU}}[p\Delta n, q\Delta k]$.)

D. The Compressive RS Estimator

From the BP reconstruction result $\hat{\mathbf{r}}$ in (34), a compressive approximation of the basic RS estimator $\hat{R}_{X, \text{MVU}}[n, k]$ in (16) is finally obtained by substituting $\hat{\mathbf{r}}$ for \mathbf{r} in (32):

³Typically, the region $[N]^2 \cap \mathcal{A}'$ is only slightly larger than the effective EAF support $[N]^2 \cap \mathcal{A}$. Thus, most of the P entries of $\mathbf{a}^{(P)}$ are values of $A_X[m, l]$ randomly located within $[N]^2 \cap \mathcal{A}$ or, equivalently, $\{-M, \dots, M\} \times \{-L, \dots, L\}$. The remaining entries of $\mathbf{a}^{(P)}$ are zero.

⁴Note that the index set \mathcal{G} is deterministic and fixed, whereas the indices of the largest entries of \mathbf{r} may vary with each realization. However, for the performance analysis in Section V, it is sufficient to assume that the index set \mathcal{G} *approximately* contains the indices of the largest entries of \mathbf{r} for each realization.

$$\begin{aligned}
\hat{R}_{X,\text{CS}}[n, k] &\triangleq \mathcal{L}\{\hat{\mathbf{r}}\}[n, k] \\
&= \frac{1}{NS'} \sum_{m \in [\Delta M]} \sum_{l \in [\Delta L]} \left[\sum_{p \in [\Delta L]} \sum_{q \in [\Delta M]} (\hat{\mathbf{R}})_{p+1, q+1} e^{j2\pi \left(\frac{(m-M)q}{\Delta M} - \frac{(l-L)p}{\Delta L} \right)} \right] \\
&\quad \times e^{-j\frac{2\pi}{N}[k(m-M) - n(l-L)]}, \tag{36}
\end{aligned}$$

where $\hat{\mathbf{R}} = \text{unvec}\{\hat{\mathbf{r}}\}$ is the matrix corresponding to $\hat{\mathbf{r}}$. This defines the compressive RD estimator.

To summarize, the proposed compressive RD estimator $\hat{R}_{X,\text{CS}}[n, k]$ is calculated by the following steps.

- 1) Choose K such that it reflects the prior intuition about the effective sparsity of the subsampled RS $\bar{R}_X[p\Delta n, q\Delta k]$. (Equivalently, KN^2/S' reflects the prior intuition about the effective sparsity of the RS $\bar{R}_X[n, k]$.)
- 2) Acquire $P \geq C[\log(\Delta M) + \log(\Delta L)]^4 K$ values of the masked AF $I_A[m, l] A_X[m, l]$ at randomly chosen TF lag positions $(m, l) \in \{-M, \dots, -M + \Delta M - 1\} \times \{-L, \dots, -L + \Delta L - 1\}$. Let $\mathbf{a}^{(P)}$ denote the vector containing these “compressive measurements.” A compression has been achieved if $P < S' \equiv \Delta M \Delta L$; the “compression factor” is $S'/P \geq 1$.
- 3) Form the $P \times S'$ “measurement matrix” \mathbf{M} comprising those rows of the $S' \times S'$ matrix \mathbf{U}^H (see (31)) whose indices correspond to the TF lag positions (m, l) chosen in Step 2.
- 4) Compute an estimate $\hat{\mathbf{r}}$ of \mathbf{r} from $\mathbf{a}^{(P)}$ by means of BP (34), i.e., $\hat{\mathbf{r}} = \arg\min_{\mathbf{M}\mathbf{r}' = \mathbf{a}^{(P)}} \|\mathbf{r}'\|_1$.
- 5) From $\hat{\mathbf{r}}$, calculate $\hat{R}_{X,\text{CS}}[n, k] = \mathcal{L}\{\hat{\mathbf{r}}\}[n, k]$ according to (36). This step can be implemented efficiently by two successive 2D FFT operations.

Based on the error bound (35), the compressive RS estimator $\hat{R}_{X,\text{CS}}[n, k]$ can be expected to be close to the noncompressive basic RS estimator $\hat{R}_{X,\text{MVU}}[n, k]$ in (16) if the subsampled RS estimate $\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ is approximately K -sparse and the index set \mathcal{G} in (35) is chosen as described below (35). In the next section, we will derive a bound on the approximation error (MSE) that is formulated in terms of certain parameters depending on second-order statistics of the process $X[n]$, including the RS, $\bar{R}_X[n, k]$.

We note that from an algorithmic viewpoint, our compressive RS estimator $\hat{R}_{X,\text{CS}}[n, k]$ is similar to the compressive TF representation proposed in [54], [55]. However, the setting of [54], [55] is that of deterministic TF signal analysis (improving the TF localization of the Wigner distribution), rather than spectral estimation for nonstationary random processes.

V. MSE BOUNDS

In this section, we derive an upper bound on the MSE of the proposed compressive RS estimator $\hat{R}_{X,\text{CS}}[n, k]$,

$$\varepsilon_{\text{CS}} \triangleq \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \bar{R}_X\|_2^2\} = \sum_{n,k \in [N]} \mathbb{E}\{|\hat{R}_{X,\text{CS}}[n, k] - \bar{R}_X[n, k]|^2\},$$

under the assumption that $X[n]$ is a circularly symmetric complex Gaussian nonstationary process. We do *not* assume that the EAF $\bar{A}_X[m, l]$ is exactly supported on some periodic lag rectangle $\mathcal{A} = \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$ with $0 \leq M < \lfloor N/2 \rfloor$ and $0 \leq L < \lfloor N/2 \rfloor$.

A. Parameters

Our MSE bound depends on three parameters of the second-order statistics of the process $X[n]$, which will be defined first.

- As a measure (in the broad sense) of the sparsity of $\bar{R}_X[n, k]$, we define the *TF sparsity moment*

$$\sigma_X^{(w)} \triangleq \frac{1}{\|\bar{R}_X\|_2^2} \left[\sum_{n,k \in [N]} w[n, k] |\bar{R}_X[n, k]| \right]^2, \quad (37)$$

where $w[n, k] \geq 0$ is some suitably chosen weighting function and $\|\bar{R}_X\|_2^2 \triangleq \sum_{n,k \in [N]} |\bar{R}_X[n, k]|^2$ (i.e., the norm is taken over one period of $\bar{R}_X[n, k]$). In particular, for $w[n, k] \equiv 1$, $\sigma_X^{(w)} = \|\bar{R}_X\|_1^2 / \|\bar{R}_X\|_2^2$.

- For another way to measure the TF sparsity, let us first denote by

$$\tilde{R}_{X,\text{MVU}}[n, k] \triangleq \mathbb{E}\{\hat{R}_{X,\text{MVU}}[n, k]\} \quad (38)$$

the expectation of the basic RS estimator $\hat{R}_{X,\text{MVU}}[n, k]$ in (16). It follows from (8) that $\tilde{R}_{X,\text{MVU}}[n, k]$ is a smoothed version of the RS, i.e.,

$$\tilde{R}_{X,\text{MVU}}[n, k] = \frac{1}{N} \sum_{n',k' \in [N]} \Phi_{\text{MVU}}[n-n', k-k'] \mathbb{E}\{R_X[n', k']\} = \frac{1}{N} \sum_{n',k' \in [N]} \Phi_{\text{MVU}}[n-n', k-k'] \bar{R}_X[n', k'], \quad (39)$$

where $\mathbb{E}\{R_X[n, k]\} = \bar{R}_X[n, k]$ has been used in the last step. Due to (11), the smoothing kernel is given by

$$\begin{aligned} \Phi_{\text{MVU}}[n, k] &\triangleq \frac{1}{N} \sum_{m,l \in [N]} \phi_{\text{MVU}}[m, l] e^{-j \frac{2\pi}{N} (km - nl)} \\ &\stackrel{(13)}{=} \frac{1}{N} \sum_{m,l \in [N]} I_{\mathcal{A}}[m, l] e^{-j \frac{2\pi}{N} (km - nl)} \end{aligned} \quad (40)$$

$$= \frac{1}{N} \sum_{m=-M}^M \sum_{n=-L}^L e^{-j\frac{2\pi}{N}(km-nl)}.$$

Because of the smoothing, the number of significantly nonzero values of $\tilde{R}_{X,\text{MVU}}[n, k]$ is generally larger than the number of significantly nonzero values of the RS $\bar{R}_X[n, k]$. However, for an underspread process, the RS is inherently smooth, which implies that the smoothed RS is close to the RS itself. Therefore, for an underspread process with a small number of significantly nonzero RS values, we can expect that also the smoothed RS consists of only a small number of significantly nonzero values. Let us denote by $\mathcal{G}(K)$ the set of indices $(p, q) \in [\Delta L] \times [\Delta M]$ of the K largest (in magnitude) values of the subsampled expected RS estimator, $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$. Let $\overline{\mathcal{G}(K)} \triangleq [\Delta L] \times [\Delta M] \setminus \mathcal{G}(K)$, and note that $|\overline{\mathcal{G}(K)}| = S' - K$. We then define the *TF sparsity profile*⁵

$$\begin{aligned} \tilde{\sigma}_X(K) &\triangleq \frac{1}{\|\bar{R}_X\|_2^2} \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q}, \\ \text{with } h_{p,q} &\triangleq \mathbb{E}\{|\mathbf{R}_{p+1,q+1}|^2\} \stackrel{(28)}{=} N^2 \mathbb{E}\{|\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]|^2\}. \end{aligned} \quad (41)$$

For later use, we note that

$$\sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q} = \mathbb{E}\{\|\mathbf{r}^{\overline{\mathcal{G}(K)}}\|_2^2\} = \mathbb{E}\{\|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_2^2\}, \quad (42)$$

where $\mathbf{r}^{\overline{\mathcal{G}(K)}}$ ($\mathbf{r}^{\mathcal{G}(K)}$) denotes the vector that is obtained from $\mathbf{r} \equiv \text{vec}\{\mathbf{R}\}$ by zeroing all entries except the $S' - K$ (K) entries whose indices correspond to the indices⁶ $(p, q) \in \overline{\mathcal{G}(K)}$ ($(p, q) \in \mathcal{G}(K)$).

- The “TF correlation width” of $X[n]$ can be measured by the *EAF moment* [10], [24]

$$m_X^{(\psi)} \triangleq \frac{1}{\|\bar{A}_X\|_2^2} \sum_{m,l \in [N]} \psi[m, l] |\bar{A}_X[m, l]|^2, \quad (43)$$

where $\psi[m, l]$ is some weighting function that is generally zero or small at the origin $(0, 0)$ and increases with increasing $|m|$ and $|l|$, and $\|\bar{A}_X\|_2^2 \triangleq \sum_{m,l \in [N]} |\bar{A}_X[m, l]|^2 = \|\bar{R}_X\|_2^2$. For an underspread process $X[n]$ and a reasonable choice of the weighting function $\psi[m, l]$, $m_X^{(\psi)}$ is small ($\ll 1$).

⁵We note that this definition is different from that in [56].

⁶For convenience, though with an abuse of notation, we denote by $\mathcal{G}(K)$ both a set of indices k of $(\mathbf{r})_k$ and the corresponding set of 2D indices (p, q) of $(\mathbf{R})_{p+1,q+1} = (\text{unvec}\{\mathbf{r}\})_{p+1,q+1}$ or equivalently of $\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$. Thus, depending on the context, we will write $k \in \mathcal{G}(K)$ or $(p, q) \in \mathcal{G}(K)$.

B. Bound on the MSE of the Basic RS Estimator

Our bound on the MSE $\varepsilon_{\text{CS}} = \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \bar{R}_X\|_2^2\}$ is a combination of a bound on the MSE of the basic (noncompressive) RS estimator $\hat{R}_{X,\text{MVU}}[n, k]$ and a bound on the excess MSE introduced by the compression. First, we derive the bound on the MSE of the basic RS estimator,

$$\varepsilon \triangleq \mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \bar{R}_X\|_2^2\}.$$

As in Section III, we use the decomposition

$$\varepsilon = B^2 + V, \quad (44)$$

with the squared bias term $B^2 = \|\mathbb{E}\{\hat{R}_{X,\text{MVU}}\} - \bar{R}_X\|_2^2$ and the variance $V = \mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \mathbb{E}\{\hat{R}_{X,\text{MVU}}\}\|_2^2\}$.

1) *Bias*: An expression of the bias term is obtained by setting $\phi[m, l] = \phi_{\text{MVU}}[m, l] = I_{\mathcal{A}}[m, l]$ in (12):

$$B^2 = \sum_{m,l \in [N]} |(I_{\mathcal{A}}[m, l] - 1) \bar{A}_X[m, l]|^2 = \sum_{m,l \in [N]} I_{\bar{\mathcal{A}}}[m, l] |\bar{A}_X[m, l]|^2,$$

where $I_{\bar{\mathcal{A}}}[m, l]$ is the indicator function of the complement $\bar{\mathcal{A}}$ of the effective EAF support region $\mathcal{A} = \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$, i.e.,

$$I_{\bar{\mathcal{A}}}[m, l] \triangleq \begin{cases} 1, & (m, l) \notin \mathcal{A} \\ 0, & \text{otherwise.} \end{cases}$$

We can write B^2 in terms of the EAF moment (43) with weighting function $\psi[m, l] = I_{\bar{\mathcal{A}}}[m, l]$:

$$B^2 = \|\bar{A}_X\|_2^2 m_X^{(I_{\bar{\mathcal{A}}})} = \|\bar{R}_X\|_2^2 m_X^{(I_{\bar{\mathcal{A}}})}. \quad (45)$$

Note that $m_X^{(I_{\bar{\mathcal{A}}})} = 0$, and thus $B^2 = 0$, if the EAF $\bar{A}_X[m, l]$ is exactly supported on \mathcal{A} .

2) *Variance*: In what follows, we will use the (scaled) discrete TF shift matrices $\mathbf{J}_{m,l}$ of size $N \times N$ whose action on $\mathbf{x} \in \mathbb{C}^N$ is given by

$$(\mathbf{J}_{m,l} \mathbf{x})_{n+1} = \frac{1}{\sqrt{N}} (\mathbf{x})_{(n-m)_N+1} e^{j \frac{2\pi}{N} ln}, \quad n \in [N],$$

with $(n)_N \triangleq n \bmod N$. The family of TF shift matrices $\{\mathbf{J}_{m,l}\}_{m,l \in [N]}$ is considered in some detail in Appendix A. Using $\mathbf{J}_{m,l}$, $\hat{R}_{X,\text{MVU}}[n, k]$ can be written as a quadratic form in \mathbf{x} . In fact, starting from (16) and using (79), we can develop $\hat{R}_{X,\text{MVU}}[n, k]$ as follows:

$$\hat{R}_{X,\text{MVU}}[n, k] \stackrel{(16)}{=} \frac{1}{N} \sum_{m=-M}^M \sum_{l=-L}^L A_X[m, l] e^{-j \frac{2\pi}{N} (km - nl)}$$

$$\begin{aligned}
&\stackrel{(79)}{=} \frac{1}{\sqrt{N}} \sum_{m=-M}^M \sum_{l=-L}^L \langle \mathbf{x} \mathbf{x}^H, \mathbf{J}_{m,l} \rangle e^{-j \frac{2\pi}{N} (km-nl)} \\
&= \left\langle \mathbf{x} \mathbf{x}^H, \frac{1}{\sqrt{N}} \sum_{m=-M}^M \sum_{l=-L}^L e^{j \frac{2\pi}{N} (km-nl)} \mathbf{J}_{m,l} \right\rangle.
\end{aligned}$$

Setting

$$\mathbf{C}_{n,k} \triangleq \frac{1}{\sqrt{N}} \sum_{m=-M}^M \sum_{l=-L}^L e^{j \frac{2\pi}{N} (km-nl)} \mathbf{J}_{m,l}, \quad (46)$$

this becomes

$$\hat{R}_{X,\text{MVU}}[n, k] = \langle \mathbf{x} \mathbf{x}^H, \mathbf{C}_{n,k} \rangle = \text{tr}\{\mathbf{x} \mathbf{x}^H \mathbf{C}_{n,k}^H\} = \mathbf{x}^H \mathbf{C}_{n,k}^H \mathbf{x}. \quad (47)$$

Note that the matrix $\mathbf{C}_{n,k}$ is not Hermitian in general.

Splitting $\hat{R}_{X,\text{MVU}}[n, k]$ into its real and imaginary parts, we have

$$\text{var}\{\hat{R}_{X,\text{MVU}}[n, k]\} = \text{var}\{\Re\{\hat{R}_{X,\text{MVU}}[n, k]\}\} + \text{var}\{\Im\{\hat{R}_{X,\text{MVU}}[n, k]\}\}. \quad (48)$$

The real part of $\hat{R}_{X,\text{MVU}}[n, k]$ can be developed as

$$\Re\{\hat{R}_{X,\text{MVU}}[n, k]\} = \frac{1}{2} (\hat{R}_{X,\text{MVU}}[n, k] + \hat{R}_{X,\text{MVU}}^*[n, k]) \stackrel{(47)}{=} \frac{1}{2} (\mathbf{x}^H \mathbf{C}_{n,k}^H \mathbf{x} + \mathbf{x}^H \mathbf{C}_{n,k} \mathbf{x}) = \mathbf{x}^H \mathbf{C}_{n,k}^{(\text{R})} \mathbf{x}, \quad (49)$$

with the Hermitian matrix

$$\mathbf{C}_{n,k}^{(\text{R})} \triangleq \frac{1}{2} (\mathbf{C}_{n,k}^H + \mathbf{C}_{n,k}). \quad (50)$$

Similarly, we obtain for the imaginary part

$$\Im\{\hat{R}_{X,\text{MVU}}[n, k]\} = \mathbf{x}^H \mathbf{C}_{n,k}^{(\text{I})} \mathbf{x}, \quad (51)$$

with the Hermitian matrix

$$\mathbf{C}_{n,k}^{(\text{I})} \triangleq \frac{1}{2j} (\mathbf{C}_{n,k}^H - \mathbf{C}_{n,k}). \quad (52)$$

Inserting (49) and (51) into (48) and using a standard result for the variance of a Hermitian form of a circularly symmetric complex Gaussian random vector [57], we obtain

$$\text{var}\{\hat{R}_{X,\text{MVU}}[n, k]\} = \text{tr}\{\mathbf{C}_{n,k}^{(\text{R})} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(\text{R})} \mathbf{\Gamma}_X\} + \text{tr}\{\mathbf{C}_{n,k}^{(\text{I})} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(\text{I})} \mathbf{\Gamma}_X\}. \quad (53)$$

Using this expression, we next derive an upper bound on $V = \mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \mathbb{E}\{\hat{R}_{X,\text{MVU}}\}\|_2^2\}$. We have

$$V = \sum_{n,k \in [N]} \mathbb{E}\{|\hat{R}_{X,\text{MVU}}[n, k] - \mathbb{E}\{\hat{R}_{X,\text{MVU}}[n, k]\}|^2\}$$

$$\begin{aligned}
&= \sum_{n,k \in [N]} \text{var}\{\hat{R}_{X,\text{MVU}}[n,k]\} \\
&\stackrel{(53)}{=} \sum_{n,k \in [N]} \text{tr}\{\mathbf{C}_{n,k}^{(\text{R})} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(\text{R})} \mathbf{\Gamma}_X\} + \sum_{n,k \in [N]} \text{tr}\{\mathbf{C}_{n,k}^{(\text{I})} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(\text{I})} \mathbf{\Gamma}_X\}.
\end{aligned} \tag{54}$$

It is then shown in Appendix B that

$$V = \sum_{m,l \in [N]} |\bar{A}_X[m,l]|^2 \chi[m,l], \tag{55}$$

with

$$\chi[m,l] = \frac{1}{N} \sum_{m',l' \in [N]} \mathcal{I}_A[m',l'] e^{j\frac{2\pi}{N}(lm' - ml')} = \frac{1}{N} \sum_{m'=-M}^M \sum_{l'=-L}^L e^{j\frac{2\pi}{N}(lm' - ml')}. \tag{56}$$

We can bound the magnitude of $\chi[m,l]$ according to

$$|\chi[m,l]| \leq \frac{1}{N} \sum_{m'=-M}^M \sum_{l'=-L}^L |e^{j\frac{2\pi}{N}(lm' - ml')}| = \frac{1}{N} (2M+1)(2L+1) = \frac{S}{N}.$$

Combining with (55) leads to the following bound on V :

$$V \leq \sum_{m,l \in [N]} |\bar{A}_X[m,l]|^2 |\chi[m,l]| \leq \frac{S}{N} \sum_{m,l \in [N]} |\bar{A}_X[m,l]|^2 \stackrel{(6)}{=} \frac{S}{N} \|\bar{R}_X\|_2^2. \tag{57}$$

3) *MSE*: Finally, the desired bound on the MSE $\varepsilon = \mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \bar{R}_X\|_2^2\}$ is obtained by inserting (45) and (57) into the expansion (44):

$$\varepsilon = B^2 + V \leq \|\bar{R}_X\|_2^2 m_X^{(\mathcal{I}_{\bar{A}})} + \frac{S}{N} \|\bar{R}_X\|_2^2 = \|\bar{R}_X\|_2^2 \left(m_X^{(\mathcal{I}_{\bar{A}})} + \frac{S}{N} \right). \tag{58}$$

This bound is small if $X[n]$ is underspread, i.e., if $m_X^{(\mathcal{I}_{\bar{A}})} \ll 1$ and $S \ll N$.

C. Bound on the Excess MSE Due to Compression

The excess MSE caused by the compression is given by

$$\Delta\varepsilon \triangleq \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \hat{R}_{X,\text{MVU}}\|_2^2\}.$$

Because of the Fourier transform relations (32) and (36), we have

$$\Delta\varepsilon = \frac{1}{S'} \mathbb{E}\{\|\hat{\mathbf{r}} - \mathbf{r}\|_2^2\}. \tag{59}$$

As in Section IV-C, let K denote a nominal sparsity degree that is chosen according to our intuition about the approximate sparsity of $\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ and, equivalently, \mathbf{r} . We assume that the number P of randomly selected AF samples is sufficiently large so that (35) is satisfied, i.e.,

$$\|\hat{\mathbf{r}} - \mathbf{r}\|_2^2 \leq \frac{D^2}{K} \|\mathbf{r} - \mathbf{r}^{\mathcal{G}}\|_1^2, \quad (60)$$

for any index set \mathcal{G} of size $|\mathcal{G}| = K$. (A sufficient condition is (33).) An intuitively reasonable choice of K and \mathcal{G} can be based on the smoothed RS $\tilde{R}_{X,\text{MVU}}[n, k] = \mathbb{E}\{\hat{R}_{X,\text{MVU}}[n, k]\}$ in (38), (39): we choose K as the number of significantly nonzero values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$, and $\mathcal{G} = \mathcal{G}(K)$ of size K as the set of those indices of \mathbf{r} such that the corresponding values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ are the K largest (in magnitude) values. Thus, $\mathbf{r}^{\mathcal{G}(K)}$ comprises those K values $\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ for which the corresponding values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ are largest (in magnitude).

Based on this choice, we will now derive an approximate upper bound on the excess MSE $\Delta\varepsilon$. Inserting (60) into (59), we obtain

$$\Delta\varepsilon \leq \frac{D^2}{S'K} \mathbb{E}\{\|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_1^2\}. \quad (61)$$

Using the inequality⁷ $\|\cdot\|_1^2 \leq \|\cdot\|_0 \|\cdot\|_2^2$, we have $\|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_1^2 \leq \|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_0 \|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_2^2 \leq (S' - K) \|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_2^2$, and thus (61) becomes further

$$\Delta\varepsilon \leq \frac{(S' - K) D^2}{S'K} \mathbb{E}\{\|\mathbf{r} - \mathbf{r}^{\mathcal{G}(K)}\|_2^2\} \stackrel{(42)}{=} \frac{(S' - K) D^2}{S'K} \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q} \stackrel{(41)}{=} \frac{(S' - K) D^2}{S'K} \|\bar{R}_X\|_2^2 \tilde{\sigma}_X(K). \quad (62)$$

In what follows, we will derive an approximate expression of $h_{p,q} = \mathbb{E}\{|\mathbf{r}_{p+1,q+1}|^2\}$ in terms of $\bar{R}_X[n, k]$; this expression will show under which condition $\tilde{\sigma}_X(K) \propto \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q}$ is small. We have

$$\begin{aligned} h_{p,q} &= \mathbb{E}\{|\mathbf{r}_{p+1,q+1}|^2\} \\ &= \text{var}\{\mathbf{r}_{p+1,q+1}\} + |\mathbb{E}\{\mathbf{r}_{p+1,q+1}\}|^2 \\ &= \text{var}\{\Re\{\mathbf{r}_{p+1,q+1}\}\} + \text{var}\{\Im\{\mathbf{r}_{p+1,q+1}\}\} + |\mathbb{E}\{\mathbf{r}_{p+1,q+1}\}|^2. \end{aligned} \quad (63)$$

Using (27) and (79), we can express $\mathbf{r}_{p+1,q+1}$ as a quadratic form:

$$(\mathbf{r})_{p+1,q+1} \stackrel{(27)}{=} \sum_{m=-M}^M \sum_{l=-L}^L A_X[m, l] e^{-j2\pi(\frac{qm}{\Delta M} - \frac{pl}{\Delta L})}$$

⁷Indeed, the ℓ_1 norm of an arbitrary vector \mathbf{z} can be expressed as $\|\mathbf{z}\|_1 = \mathbf{z}^H \mathbf{a}(\mathbf{z})$, where $\mathbf{a}(\mathbf{z})$ is given elementwise by $(\mathbf{a}(\mathbf{z}))_k \triangleq z_k/|z_k|$ for $z_k \neq 0$ and $(\mathbf{a}(\mathbf{z}))_k \triangleq 0$ for $z_k = 0$. Clearly, $\|\mathbf{a}(\mathbf{z})\|_2^2 = \|\mathbf{z}\|_0$, and thus $\|\mathbf{z}\|_1^2 = (\mathbf{z}^H \mathbf{a}(\mathbf{z}))^2 \leq \|\mathbf{z}\|_2^2 \|\mathbf{a}(\mathbf{z})\|_2^2 = \|\mathbf{z}\|_2^2 \|\mathbf{z}\|_0$, where the Cauchy-Schwarz inequality has been used.

$$\begin{aligned}
&\stackrel{(79)}{=} \sqrt{N} \sum_{m=-M}^M \sum_{l=-L}^L \langle \mathbf{x} \mathbf{x}^H, \mathbf{J}_{m,l} \rangle e^{-j2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \\
&= \langle \mathbf{x} \mathbf{x}^H, \mathbf{T}_{p,q} \rangle \\
&= \text{tr} \{ \mathbf{x} \mathbf{x}^H \mathbf{T}_{p,q}^H \} \\
&= \mathbf{x}^H \mathbf{T}_{p,q}^H \mathbf{x},
\end{aligned} \tag{64}$$

with

$$\mathbf{T}_{p,q} \triangleq \sqrt{N} \sum_{m=-M}^M \sum_{l=-L}^L e^{j2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l}. \tag{65}$$

Note that the matrix $\mathbf{T}_{p,q}$ is not Hermitian in general. Inserting (64) into (63) then yields

$$h_{p,q} = \text{var} \{ \mathbf{x}^H \mathbf{T}_{p,q}^{(\text{R})} \mathbf{x} \} + \text{var} \{ \mathbf{x}^H \mathbf{T}_{p,q}^{(\text{I})} \mathbf{x} \} + |\mathbb{E} \{ \mathbf{x}^H \mathbf{T}_{p,q}^H \mathbf{x} \}|^2,$$

with the Hermitian matrices

$$\mathbf{T}_{p,q}^{(\text{R})} \triangleq \frac{1}{2} (\mathbf{T}_{p,q}^H + \mathbf{T}_{p,q}), \quad \mathbf{T}_{p,q}^{(\text{I})} \triangleq \frac{1}{2j} (\mathbf{T}_{p,q}^H - \mathbf{T}_{p,q}). \tag{66}$$

Using standard results for the variance and mean of a Hermitian form of a circularly symmetric complex Gaussian vector [57], we obtain further

$$h_{p,q} = \text{tr} \{ \mathbf{T}_{p,q}^{(\text{R})} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(\text{R})} \mathbf{\Gamma}_X \} + \text{tr} \{ \mathbf{T}_{p,q}^{(\text{I})} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(\text{I})} \mathbf{\Gamma}_X \} + |\text{tr} \{ \mathbf{\Gamma}_X \mathbf{T}_{p,q}^H \}|^2. \tag{67}$$

There does not seem to exist a simple closed-form expression of (67) in terms of the EAF $\bar{A}_X[m, l]$ or the RS $\bar{R}_X[n, k]$. However, under the assumption that the process $X[n]$ is underspread and the effective EAF dimensions L, M (cf. (36)) are accordingly chosen to be small, the following approximation is derived in Appendix C:

$$h_{p,q} \approx N \sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]|^2 + \left| \sum_{n,k \in [N]} \bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k] \right|^2, \tag{68}$$

where, as before, $\Delta n = N/(\Delta L)$ and $\Delta k = N/(\Delta M)$. Comparing with (39) and noting that $\Phi_{\text{MVU}}[-n, -k] = \Phi_{\text{MVU}}[n, k]$, it is seen that the second term on the right hand side of (68) is $N^2 |\tilde{R}_{X, \text{MVU}}[p\Delta n, q\Delta k]|^2$. Using the inequality $\|\cdot\|_2^2 \leq \|\cdot\|_1^2$ [51] to bound the first term on the right-hand side of (68), and using a trivial upper bound on the second term, we obtain

$$h_{p,q} \lesssim N \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2 + \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2$$

$$= (N+1) \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2. \quad (69)$$

Here, $\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]|$ can be interpreted as a local average of the RS modulus $|\bar{R}_X[n, k]|$ about the TF point $(p\Delta n, q\Delta k)$. Thus, the (approximate) upper bound (69) shows that $h_{p,q}$ is small if $\bar{R}_X[n, k]$ is small within a neighborhood of $(p\Delta n, q\Delta k)$ or, said differently, if $(p\Delta n, q\Delta k)$ is located outside a broadened version of the effective support of $\bar{R}_X[n, k]$. The broadening is stronger for a larger spread of $\Phi_{\text{MVU}}[n, k]$. According to (40), $\Phi_{\text{MVU}}[n, k]$ is the 2D DFT of the indicator function $I_{\mathcal{A}}[m, l]$, and thus the broadening depends on the size of the effective EAF support \mathcal{A} ; it will be stronger if \mathcal{A} is smaller, i.e., if the process $X[n]$ is more underspread. Since a stronger broadening implies a poorer sparsity, this demonstrates an intrinsic tradeoff between the underspreadness and TF sparsity of $X[n]$: better underspreadness implies a smaller effective EAF support \mathcal{A} , whereas better TF sparsity requires a larger \mathcal{A} .

With this “broadening” interpretation in mind, we reconsider $\tilde{\sigma}_X(K) \propto \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q}$ in the bound (62). Recall that $\mathcal{G}(K)$ was defined as the set of those indices of \mathbf{r} such that the corresponding values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ are the K largest (in magnitude). Therefore, a small $\tilde{\sigma}_X(K)$ requires that K is chosen such that $K\Delta n\Delta k$ is approximately equal to the area of the broadened effective support of $\bar{R}_X[n, k]$, because then $\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \approx 0$ for $(p, q) \in \overline{\mathcal{G}(K)}$ and thus $\tilde{\sigma}_X(K) \propto \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q} \approx 0$.

Using (69), we can upper-bound the MSE bound in (62), $\Delta\epsilon \leq \frac{(S'-K)D^2}{S'K} \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q}$, which results in a simpler (but generally looser) upper bound. Indeed, we have

$$\begin{aligned} \sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q} &\stackrel{(69)}{\approx} (N+1) \sum_{(p,q) \in \overline{\mathcal{G}(K)}} \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2 \\ &\stackrel{(*)}{\leq} (N+1) \left[\sum_{(p,q) \in \overline{\mathcal{G}(K)}} \left| \sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right| \right]^2 \\ &= (N+1) \left[\sum_{(p,q) \in \overline{\mathcal{G}(K)}} \sum_{n,k \in [N]} |\bar{R}_X[n, k]| |\Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2 \\ &= (N+1) \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k]| \sum_{(p,q) \in \overline{\mathcal{G}(K)}} |\Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]| \right]^2 \\ &= (N+1) \left[\sum_{n,k \in [N]} |\bar{R}_X[n, k]| w_{\Phi}[n, k] \right]^2, \end{aligned} \quad (70)$$

where $\|\cdot\|_2^2 \leq \|\cdot\|_1^2$ was used in the step labeled with $(*)$ and

$$w_{\Phi}[n, k] \triangleq \sum_{(p,q) \in \overline{\mathcal{G}(K)}} |\Phi_{\text{MVU}}[n-p\Delta n, k-q\Delta k]|. \quad (71)$$

Comparing with the definition of the TF sparsity moment $\sigma_X^{(w)}$ in (37), it is seen that the approximate bound (70) can be written as

$$\sum_{(p,q) \in \overline{\mathcal{G}(K)}} h_{p,q} \lesssim (N+1) \|\bar{R}_X\|_2^2 \sigma_X^{(w_\Phi)}. \quad (72)$$

Inserting (72) into (62) then gives the approximate MSE bound

$$\Delta\varepsilon \lesssim \frac{(S'-K)D^2}{S'K} (N+1) \|\bar{R}_X\|_2^2 \sigma_X^{(w_\Phi)}. \quad (73)$$

A small excess MSE $\Delta\varepsilon$ can be achieved if the TF sparsity moment $\sigma_X^{(w_\Phi)} \propto \sum_{n,k \in [N]} |\bar{R}_X[n, k]| w_\Phi[n, k]$ is small. This, in turn, is the case if the RS $\bar{R}_X[n, k]$ is negligible within the effective support of the TF weighting function $w_\Phi[n, k]$. Due to (71), the size of the effective support of $w_\Phi[n, k]$, which is concentrated around the points $\{(p\Delta n, q\Delta k)\}_{(p,q) \in \overline{\mathcal{G}(K)}}$, is not larger than $S' - K$ times the size of the effective support of $\Phi_{\text{MVU}}[n, k]$ (recall that $|\overline{\mathcal{G}(K)}| = S' - K$). Because of the DFT expression (40) and the fact that $|[N]^2 \cap \mathcal{A}| = S$ (see (22)), the size of the effective support of $\Phi_{\text{MVU}}[n, k]$ within one period $[N]^2$ can be estimated by N^2/S . Thus, for a small TF sparsity moment $\sigma_X^{(w_\Phi)}$, the RS $\bar{R}_X[n, k]$ should effectively vanish on a region of size at least $(S' - K)N^2/S \stackrel{(24)}{\geq} (S - K)N^2/S = N^2 - KN^2/S$. Since typically $S' \approx S$, implying that $(S' - K)N^2/S \approx N^2 - KN^2/S$, it follows that the size of the effective support of the RS $\bar{R}_X[n, k]$ should not be larger than KN^2/S . Note that K was defined as our prior intuition about the number of significantly nonzero values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$; furthermore, N^2/S is related to the TF undersampling in $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ because (for $S' \approx S$) it is approximately the ratio of the number of samples $\{\tilde{R}_{X,\text{MVU}}[n, k]\}_{n,k \in [N]}$ (which is N^2) to the number of samples $\{\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]\}_{p \in [\Delta L], q \in [\Delta M]}$ (which is S').

D. Combining the Two MSE Bounds

We will now combine the bound (58) on $\varepsilon = \mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \bar{R}_X\|_2^2\}$ and the bound (62) or (73) on $\Delta\varepsilon = \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \hat{R}_{X,\text{MVU}}\|_2^2\}$ into a bound on the MSE $\varepsilon_{\text{CS}} = \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \bar{R}_X\|_2^2\}$ of the proposed compressive RS estimator $\hat{R}_{X,\text{CS}}[n, k]$. To this end, let us define the *norm* of a random process $Y[n, k]$ that is N -periodic in n and k as

$$\|Y\|_{\text{R}} \triangleq \sqrt{\mathbb{E}\{\|Y\|_2^2\}} = \sqrt{\sum_{n,k \in [N]} \mathbb{E}\{|Y[n, k]|^2\}}.$$

For two such random processes $Y_1[n, k]$ and $Y_2[n, k]$, the triangle inequality [51] states that

$$\|Y_1 + Y_2\|_{\text{R}} \leq \|Y_1\|_{\text{R}} + \|Y_2\|_{\text{R}}. \quad (74)$$

The estimation error of the compressive RS estimator can be expanded as

$$\begin{aligned}\hat{R}_{X,\text{CS}}[n, k] - \bar{R}_X[n, k] &= \hat{R}_{X,\text{CS}}[n, k] - \hat{R}_{X,\text{MVU}}[n, k] + \hat{R}_{X,\text{MVU}}[n, k] - \bar{R}_X[n, k] \\ &= Y_1[n, k] + Y_2[n, k],\end{aligned}$$

where we have set $Y_1[n, k] \triangleq \hat{R}_{X,\text{MVU}}[n, k] - \bar{R}_X[n, k]$ and $Y_2[n, k] \triangleq \hat{R}_{X,\text{CS}}[n, k] - \hat{R}_{X,\text{MVU}}[n, k]$. Hence, the MSE of the compressive RS estimator can be rewritten as

$$\varepsilon_{\text{CS}} = \mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \bar{R}_X\|_2^2\} = \mathbb{E}\{\|Y_1 + Y_2\|_2^2\} = \|Y_1 + Y_2\|_{\text{R}}^2.$$

Using the triangle inequality (74), we then obtain the bound

$$\varepsilon_{\text{CS}} \leq (\|Y_1\|_{\text{R}} + \|Y_2\|_{\text{R}})^2. \quad (75)$$

Recognizing that $\|Y_1\|_{\text{R}} = \sqrt{\mathbb{E}\{\|\hat{R}_{X,\text{MVU}} - \bar{R}_X\|_2^2\}} = \sqrt{\varepsilon}$ and $\|Y_2\|_{\text{R}} = \sqrt{\mathbb{E}\{\|\hat{R}_{X,\text{CS}} - \hat{R}_{X,\text{MVU}}\|_2^2\}} = \sqrt{\Delta\varepsilon}$, the bound (75) becomes $\varepsilon_{\text{CS}} \leq (\sqrt{\varepsilon} + \sqrt{\Delta\varepsilon})^2$ and, finally,

$$\varepsilon_{\text{CS}} \leq (\sqrt{\varepsilon} + \sqrt{\Delta\varepsilon})^2.$$

Inserting the bounds (58) on ε and (62) on $\Delta\varepsilon$ then results in the following overall bound on ε_{CS} :

$$\varepsilon_{\text{CS}} \leq \|\bar{R}_X\|_2^2 \left[\sqrt{m_X^{(I_{\bar{X}})} + \frac{S}{N}} + \sqrt{\frac{(S' - K)D^2}{S'K}} \tilde{\sigma}_X(K) \right]^2.$$

Alternatively, using the approximate bound (73) on $\Delta\varepsilon$ instead of (62), we obtain the simpler (but looser) approximate bound

$$\varepsilon_{\text{CS}} \lesssim \|\bar{R}_X\|_2^2 \left[\sqrt{m_X^{(I_{\bar{X}})} + \frac{S}{N}} + \sqrt{\frac{(S' - K)D^2}{S'K}} (N+1) \sigma_X^{(w_{\Phi})} \right]^2.$$

We note that our bounds on $\Delta\varepsilon$ are based on the CS bound (19) together with (18), which is known to be very loose. Thus, for a given nominal sparsity degree K and a given number of measurements P satisfying (33) (cf. (18)), our upper bounds on $\Delta\varepsilon$ and, in turn, on ε_{CS} will generally be quite pessimistic, i.e., too high. However, the bounds are still valuable theoretically in the sense of an asymptotic analysis, because they show how the MSE decreases with increasing underspreadness (expressed by a smaller moment $m_X^{(I_{\bar{X}})}$) and with increasing TF sparsity (expressed by a smaller moment $\sigma_X^{(w_{\Phi})}$).

VI. NUMERICAL STUDY

We will assess the performance of our compressive spectral estimator in a setting that is inspired by a cognitive radio application. In a cognitive radio system, a given transmitter/receiver node has to monitor a large overall frequency band and determine the unoccupied bands that it can use for its own transmission [3]–[5].

A. Simulation Setup

We consider a single active transmitter employing orthogonal frequency division multiplexing (OFDM) [58], [59], which is a modulation scheme used, e.g., for wireless local area networks (WLAN) [59], [60], digital video broadcasting (DVB) [61]–[63], and long term evolution (LTE) cellular systems [64]. In our simulation, the OFDM transmission uses $L=64$ subcarriers and a cyclic prefix whose length is $1/8$ of the symbol length. Each subcarrier $i \in [L]$ transmits a symbol s_i that is randomly selected from a QPSK constellation with normalized symbol energy $E_s \triangleq |s_i|^2 = 1$. All QPSK symbols are equally likely, and the different subcarrier symbols s_i are statistically independent. The OFDM modulator uses an inverse DFT of length $L=64$ to map the frequency-domain transmit symbols s_i into the (discrete) time domain; this is followed by insertion of a cyclic prefix. Assuming an idealized, noise-free channel for simplicity, the resulting transmit signal is also observed by the receiver. However, we assume that our receiver monitors an overall bandwidth that is twice the nominal OFDM bandwidth, B . This corresponds to a twofold oversampling, i.e., a sampling period of $1/(2B)$, and can be easily realized by using an inverse DFT of length $N_s = 2L = 128$. The lengths of an OFDM symbol and of the cyclic prefix are then given by $N_s = 128$ and $N_{cp} = 128/8 = 16$ samples, respectively. To keep the simulation complexity low, we assume that a single OFDM symbol is transmitted, with silent periods before and afterwards. Thus, the received time-domain signal (discrete-time baseband representation) is given by

$$X[n] = \begin{cases} \sum_{i \in [L]} s_i e^{j \frac{2\pi}{2L} (n-n_0)i}, & n \in \{n_0 - N_{cp}, \dots, n_0 + N_s - 1\}_N \\ 0, & \text{else.} \end{cases}$$

Here, n_0 denotes an arbitrary but fixed time offset. In our simulation, we used $n_0 = N_{cp}$ and considered $X[n]$ for $n \in [N]$ with $N=512$.

Because of the random s_i , $X[n]$ is a nonstationary random process. The RS and EAF of $X[n]$ are easily obtained from, respectively, (4) and (1) as

$$\begin{aligned} \bar{R}_X[n, k] &= \begin{cases} \sum_{i \in [L]} \text{dir}\left(N_s + N_{cp}, \frac{k}{N} - \frac{i}{2L}\right) e^{-j \frac{2\pi}{N} nk}, & n \in \{n_0 - N_{cp}, \dots, n_0 + N_s - 1\}_N \\ 0, & \text{else;} \end{cases} \\ \bar{A}_X[m, l] &= \begin{cases} \sum_{i \in [L]} \text{dir}\left(N_s + N_{cp} - m, -\frac{l}{N}\right) e^{-j \frac{2\pi}{2L} mi}, & m \in \{-N_{cp} - N_s + 1, \dots, 0\}_N \\ e^{-j \frac{2\pi}{N} lm} \bar{A}_X^*[-m, -l]_N, & m \in \{1, \dots, N_{cp} + N_s - 1\}_N \\ 0, & \text{else,} \end{cases} \end{aligned}$$

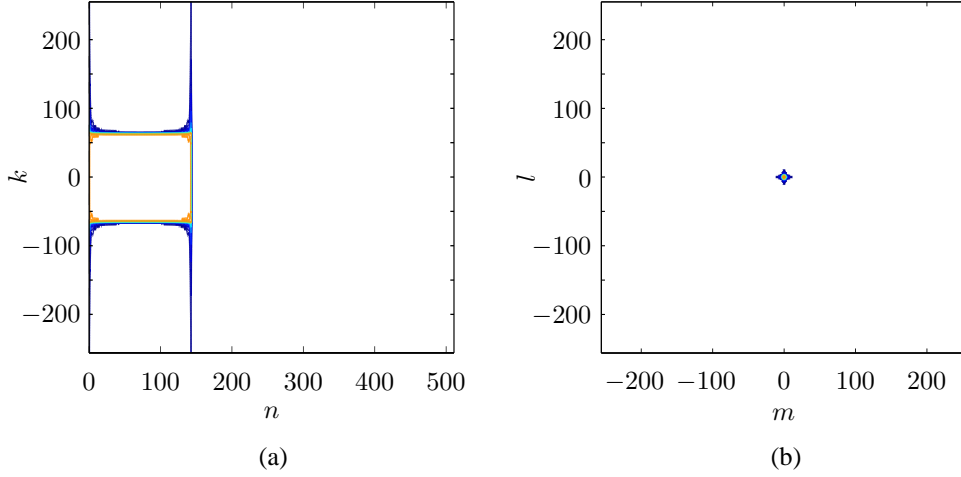


Fig. 1. TF representation of the OFDM process $X[n]$: (a) RS $\bar{R}_X[n, k]$, displayed for $(n, k) \in [N] \times \{-N/2, \dots, N/2 - 1\}$, with $N = 512$; (b) EAF $\bar{A}_X[m, l]$, displayed for $(m, l) \in \{-N/2, \dots, N/2 - 1\}^2$.

where $\text{dir}(n, \theta) \triangleq \sum_{n'=0}^{n-1} e^{j\pi\theta n'} = e^{j\pi\theta(n-1)} \frac{\sin(\pi\theta n)}{\sin(\pi\theta)}$. Note that the expression for $\bar{A}_X[m, l]$ requires that $N_{\text{cp}} + N_s < N/2$, a condition that is fulfilled in our simulation since $128 + 16 < 512/2$. The RS and EAF are shown in Fig. 1. From this figure, we can conclude that the process $X[n]$ is reasonably TF sparse but only moderately underspread (the latter observation follows from the fact that $\bar{R}_X[n, k]$ is not very smooth). Note that the TF sparsity could be further improved if we considered longer silent periods before and/or after the OFDM symbol, and if we considered a wider band (i.e., if we used an oversampling factor larger than 2).

For the design of the compressive RS estimator $\hat{R}_{X,\text{CS}}[n, k]$ in (36), we used $M = 3$, $L = 7$ and $\Delta M = 8$, $\Delta L = 16$. This corresponds to choosing the effective EAF support (see (2)) as $\mathcal{A} = \{-3, \dots, 3\}_{512} \times \{-7, \dots, 7\}_{512}$, of size $S \equiv (2M + 1)(2L + 1) = 105$; furthermore, the size of the extended effective EAF support \mathcal{A}' is $S' \equiv \Delta M \Delta L = 128$. For an assessment of the TF sparsity of $X[n]$, we consider $h_{p,q} = N^2 \mathbb{E}\{|\hat{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]|^2\}$, which underlies the TF sparsity profile $\tilde{\sigma}_X(K)$ in (41). Let $(p, q)_r$ with $r \in \{1, \dots, S'\}$ be the TF index of the r th largest (in magnitude) value of the set $\{\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]\}_{(p,q) \in [\Delta L] \times [\Delta M]}$, where, as before, $\tilde{R}_{X,\text{MVU}}[n, k] = \mathbb{E}\{\hat{R}_{X,\text{MVU}}[n, k]\} = \frac{1}{N} \sum_{n', k' \in [N]} \Phi_{\text{MVU}}[n - n', k - k'] \bar{R}_X[n', k']$ (see (38), (39)). In Fig. 2, we show the values $h_{(p,q)_r}$ along with the corresponding approximations (68)—here denoted $\tilde{h}_{(p,q)_r}$ —as a function of the index r . It is seen that $h_{(p,q)_r}$ is close to zero for r larger than 15. Furthermore, we can conclude that the ordering of the values $\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]$ according to decreasing magnitude matches the ordering of the values $h_{p,q}$ very well. Thus, for TF positions $(p\Delta n, q\Delta k)$ for which $|\tilde{R}_{X,\text{MVU}}[p\Delta n, q\Delta k]|$ is large, we can expect that also $h_{p,q}$ is large. Finally, it is seen that the curves representing $\tilde{h}_{(p,q)_r}$ and $h_{(p,q)_r}$ coincide, which shows that the approximation (68) is very accurate.

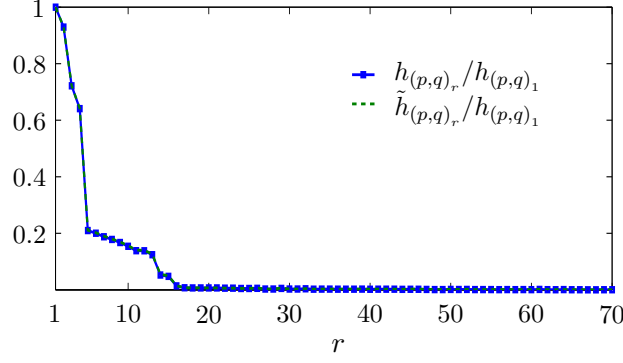


Fig. 2. $h_{(p,q),r}$ normalized by $h_{(p,q),1}$ and the corresponding normalized approximation $\tilde{h}_{(p,q),r}$ according to (68) versus r .

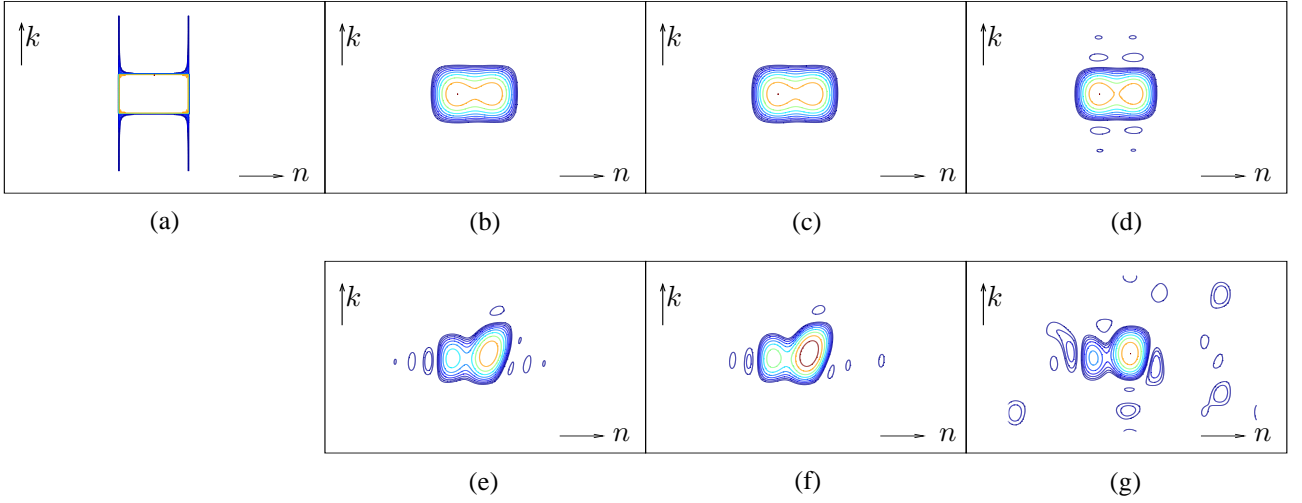


Fig. 3. Averages and single realizations of RS estimators: (a) RS of the process $X[n]$, (b)–(d) averages and (e)–(g) single realizations of the RS estimates obtained with the following estimators: (b), (e) noncompressive estimator $\hat{R}_{X,\text{MVU}}[n, k]$ (compression factor $S'/P = 1$); (c), (f) compressive estimator $\hat{R}_{X,\text{CS}}[n, k]$ with $S'/P = 2$; and (d), (g) compressive estimator with $S'/P \approx 5$. All TF functions are shown for $(n, k) \in \{-150, \dots, 361\} \times \{-N/2, \dots, N/2 - 1\}$, with $N = 512$.

B. Simulation Results

We now consider the estimation of the RS $\bar{R}_X[n, k]$ from a single realization of $X[n]$ that is observed for $n \in [512]$. To evaluate the estimation performance, we generated 1000 realizations of the QPSK symbols $s_i, i \in [64]$ and computed the corresponding realizations of $X[n]$. In Fig. 3, we show single realizations along with the average of the compressive RS estimates $\hat{R}_{X,\text{CS}}[n, k]$ obtained for the 1000 realizations of $X[n]$, for compression factors $S'/P = 1, 2$, and approximately 5 or, equivalently, $P = 128, 64$, and 25 randomly located AF measurements. The true RS is also re-displayed for easy comparison with the average estimates. The case $S'/P = 1$ corresponds to the basic RS estimator $\hat{R}_{X,\text{MVU}}[n, k]$ in (16). We see that already in this case, there are noticeable deviations from the true RS. In fact, the average of the 1000 basic RS estimates $\hat{R}_{X,\text{MVU}}[n, k]$ closely approximates the expected basic RS estimator $\tilde{R}_{X,\text{MVU}}[n, k] = \mathbb{E}\{\hat{R}_{X,\text{MVU}}[n, k]\}$, which according to

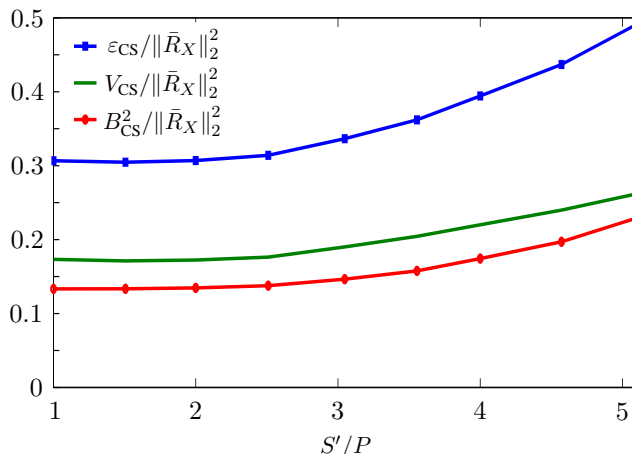


Fig. 4. Empirical normalized MSE, squared bias, and variance of the compressive RS estimator $\hat{R}_{X,CS}[n, k]$ versus the compression factor S'/P .

(39) is a smoothed version of the RS. This smoothing leads to a significant deviation from the RS, because the RS itself is not very smooth. The limited smoothness of the RS corresponds to the fact that the process $X[n]$ is only moderately underspread. For compression factor $S'/P = 2$, there is no visible degradation of the average estimate relative to the basic estimator. For $S'/P \approx 5$, a small degradation is visible.

For a quantitative analysis of the degradation caused by the compression, we show in Fig. 4 the empirical normalized MSE (NMSE) of the compressive estimator $\hat{R}_{X,CS}[n, k]$ versus the compression factor S'/P . The NMSE is an empirical, normalized version of the MSE $\varepsilon_{CS} = E\{\|\hat{R}_{X,CS} - \bar{R}_X\|_2^2\}$, with the expectation replaced by the sample average over the 1000 process realizations and with normalization by $\|\bar{R}_X\|_2^2$. In the same figure, we also show the empirical normalized versions of the squared bias term $B_{CS}^2 = \|E\{\hat{R}_{X,CS}\} - \bar{R}_X\|_2^2$ and the variance $V_{CS} = E\{\|\hat{R}_{X,CS} - E\{\hat{R}_{X,CS}\}\|_2^2\}$, again with normalization by $\|\bar{R}_X\|_2^2$. (Recall that $\varepsilon_{CS} = B_{CS}^2 + V_{CS}$.) These results demonstrate a “graceful degradation” with increasing compression factor S'/P . Again, the result for $S'/P = 1$ corresponds to the basic RS estimator $\hat{R}_{X,MVU}[n, k]$. We did not plot the MSE bounds derived in Section V because they are much larger than the empirical MSE. As mentioned in Section V-D, this lack of tightness is mostly due to the notoriously loose [53] CS error bound used in (60) (combined with (33)).

VII. CONCLUSION

For estimating a time-dependent spectrum of a nonstationary random process, long-term averaging cannot be used as this would smear out the time-dependence of the spectrum. However, if the spectrum as a function of time and frequency is sufficiently smooth, which amounts to an *underspread* assumption, a local TF smoothing can be used. In particular, the RS of an underspread nonstationary process can be estimated by a local smoothing of a TF distribution known as the Rihaczek distribution.

In this paper, we have considered the practically relevant case of underspread processes that are approximately TF sparse in the sense that only a moderate percentage of the RS values are significantly nonzero. For such processes, we have proposed a “compressive” RS estimator that exploits the TF sparsity structure for a significant reduction of the measurements required for good estimation performance. The measurements are values of the discrete AF of the observed signal at randomly chosen time lag/frequency lag positions. Our overall approach is advantageous if dedicated hardware units for computing values of the discrete AF are employed, and/or if the AF values have to be transmitted over low-rate links or stored in a memory. The proposed compressive RS estimator extends a conventional RS estimator for underspread processes (a smoothed Rihaczek distribution using a minimum variance unbiased design of the smoothing function) by a CS compression-reconstruction technique. For the latter, we used the BP because it is supported by a convenient performance guarantee (a bound on the ℓ_2 norm of the reconstruction error); however, other CS techniques can be used as well.

We provided upper bounds on the MSE of both the minimum variance unbiased RS estimator and its compressive extension. The MSE bound for the compressive estimator is based on the error bound of the BP, which is known to be quite loose. Therefore, the MSE bound for the compressive estimator is usually quite pessimistic. However, the MSE bound is still useful theoretically, since it reveals the asymptotic dependence of the estimation accuracy on the underspreadness and TF sparsity properties of the process. Numerical experiments showed that for a typical scenario, our compressive estimator works well up to compression factors of about 5.

We considered the RS because in the discrete setting used, the RS is the simplest time-dependent spectrum from a computational viewpoint. However, for underspread processes, the RS is very close to other important time-dependent spectra such as the Wigner-Ville spectrum and the evolutionary spectrum. Therefore, the proposed RS estimator can also be used for estimating other time-dependent spectra if the process is sufficiently underspread. Finally, the proposed RS estimator can also be used for estimating the EAF, based on the 2D DFT relation connecting the RS and the EAF.

APPENDIX A: TF SHIFT MATRICES

We consider the family of (scaled) discrete TF shift matrices $\{\mathbf{J}_{m,l}\}_{m,l \in [N]}$ of size $N \times N$ whose action on $\mathbf{x} \in \mathbb{C}^N$ is given by

$$(\mathbf{J}_{m,l} \mathbf{x})_{n+1} = \frac{1}{\sqrt{N}} (\mathbf{x})_{(n-m)_N+1} e^{j \frac{2\pi}{N} l n}, \quad n \in [N], \quad (76)$$

with $(n)_N \triangleq n \bmod N$. These matrices can be written $\mathbf{J}_{m,l} = \frac{1}{\sqrt{N}} \mathbf{M}_l \mathbf{T}_m$, where \mathbf{M}_l is the diagonal $N \times N$ matrix with diagonal elements $1, e^{j \frac{2\pi}{N} l}, \dots, e^{j \frac{2\pi}{N} l(N-1)}$ and \mathbf{T}_m is the circulant $N \times N$ matrix whose entries

$(\mathbf{T}_m)_{n,n'}$ are given by 1 if $(n-n')_N = (m)_N$ and 0 otherwise. It can be easily verified that the set $\{\mathbf{J}_{m,l}\}_{m,l \in [N]}$ forms an orthonormal basis for the linear space of matrices $\mathbb{C}^{N \times N}$ equipped with inner product $\langle \mathbf{A}, \mathbf{B} \rangle = \text{tr}\{\mathbf{A}\mathbf{B}^H\}$, i.e.,

$$\langle \mathbf{J}_{m,l}, \mathbf{J}_{m',l'} \rangle = \delta[m-m']_N \delta[l-l']_N \quad (77)$$

and

$$\mathbf{A} = \sum_{m,l \in [N]} \langle \mathbf{A}, \mathbf{J}_{m,l} \rangle \mathbf{J}_{m,l}, \quad \text{for all } \mathbf{A} \in \mathbb{C}^{N \times N}. \quad (78)$$

It can furthermore be shown that the EAF in (1) and the AF in (3) can be written as

$$\begin{aligned} \bar{A}_X[m, l] &= \sqrt{N} \langle \mathbf{\Gamma}_X, \mathbf{J}_{m,l} \rangle \\ A_X[m, l] &= \sqrt{N} \langle \mathbf{x}\mathbf{x}^H, \mathbf{J}_{m,l} \rangle, \end{aligned} \quad (79)$$

where $\mathbf{\Gamma}_X = \mathbb{E}\{\mathbf{x}\mathbf{x}^H\}$. Thus, according to (78), we have the expansions

$$\begin{aligned} \mathbf{\Gamma}_X &= \frac{1}{\sqrt{N}} \sum_{m,l \in [N]} \bar{A}_X[m, l] \mathbf{J}_{m,l} \\ \mathbf{x}\mathbf{x}^H &= \frac{1}{\sqrt{N}} \sum_{m,l \in [N]} A_X[m, l] \mathbf{J}_{m,l}. \end{aligned} \quad (80)$$

Finally, from (76), one can deduce the following relations:

$$\mathbf{J}_{m,l} \mathbf{J}_{m',l'} = \frac{1}{\sqrt{N}} \mathbf{J}_{m+m', l+l'} e^{-j\frac{2\pi}{N}ml'} \quad (81)$$

$$\mathbf{J}_{m,l}^H = \mathbf{J}_{-m,-l} e^{-j\frac{2\pi}{N}ml}, \quad (82)$$

and, in turn,

$$\mathbf{J}_{n,k} \mathbf{J}_{m,l} \mathbf{J}_{n,k}^H = \frac{1}{N} \mathbf{J}_{m,l} e^{-j\frac{2\pi}{N}(nl-km)}. \quad (83)$$

APPENDIX B: DERIVATION OF EXPRESSIONS (55) AND (56)

We will derive (55) and (56) from (54). Our derivation will be based on expansions of $\mathbf{C}_{n,k}^{(R)}$ and $\mathbf{C}_{n,k}^{(I)}$ into the TF shift matrices $\mathbf{J}_{m,l}$. Using (50), (46), and (82), we have

$$\begin{aligned} \mathbf{C}_{n,k}^{(R)} &\stackrel{(50),(46)}{=} \frac{1}{2\sqrt{N}} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{-j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{m,l}^H + \sum_{m=-M}^M \sum_{l=-L}^L e^{j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{m,l} \right] \\ &\stackrel{(82)}{=} \frac{1}{2\sqrt{N}} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{-j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{-m,-l} e^{-j\frac{2\pi}{N}ml} + \sum_{m=-M}^M \sum_{l=-L}^L e^{j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{m,l} \right] \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2\sqrt{N}} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{m,l} e^{-j\frac{2\pi}{N}ml} + \sum_{m=-M}^M \sum_{l=-L}^L e^{j\frac{2\pi}{N}(km-nl)} \mathbf{J}_{m,l} \right] \\
&= \frac{1}{2\sqrt{N}} \sum_{m=-M}^M \sum_{l=-L}^L e^{j\frac{2\pi}{N}(km-nl)} (e^{-j\frac{2\pi}{N}ml} + 1) \mathbf{J}_{m,l} \\
&= \sum_{m,l \in [N]} e^{j\frac{2\pi}{N}(km-nl)} c_{m,l}^{(R)} \mathbf{J}_{m,l}, \tag{84}
\end{aligned}$$

with

$$c_{m,l}^{(R)} \triangleq \frac{1}{2\sqrt{N}} \mathcal{I}_A[m, l] (e^{-j\frac{2\pi}{N}ml} + 1). \tag{85}$$

In a similar way, we obtain from (52)

$$\mathbf{C}_{n,k}^{(I)} = \sum_{m,l \in [N]} e^{j\frac{2\pi}{N}(km-nl)} c_{m,l}^{(I)} \mathbf{J}_{m,l}, \tag{86}$$

with

$$c_{m,l}^{(I)} \triangleq \frac{1}{2j\sqrt{N}} \mathcal{I}_A[m, l] (e^{-j\frac{2\pi}{N}ml} - 1). \tag{87}$$

The first term in (54) can then be written as

$$\sum_{n,k \in [N]} \text{tr}\{\mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X\} = \text{tr}\{\mathbf{D} \mathbf{\Gamma}_X\} = \text{tr}\{\mathbf{D} \mathbf{\Gamma}_X^H\}, \tag{88}$$

with

$$\begin{aligned}
\mathbf{D} &\triangleq \sum_{n,k \in [N]} \mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(R)} \\
&= \sum_{n,k \in [N]} \mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(R)H} \\
&\stackrel{(84)}{=} \sum_{n,k \in [N]} \sum_{m,l \in [N]} \sum_{m',l' \in [N]} c_{m,l}^{(R)} c_{m',l'}^{(R)*} e^{j\frac{2\pi}{N}[k(m-m')-n(l-l')]} \mathbf{J}_{m,l} \mathbf{\Gamma}_X \mathbf{J}_{m',l'}^H \\
&= \sum_{m,l \in [N]} \sum_{m',l' \in [N]} c_{m,l}^{(R)} c_{m',l'}^{(R)*} \underbrace{\left[\sum_{n,k \in [N]} e^{j\frac{2\pi}{N}[k(m-m')-n(l-l')]} \right]}_{N^2 \delta[m-m']_N \delta[l-l']_N} \mathbf{J}_{m,l} \mathbf{\Gamma}_X \mathbf{J}_{m',l'}^H \\
&= N^2 \sum_{m,l \in [N]} |c_{m,l}^{(R)}|^2 \mathbf{J}_{m,l} \mathbf{\Gamma}_X \mathbf{J}_{m,l}^H \\
&\stackrel{(80)}{=} N\sqrt{N} \sum_{m,l \in [N]} \sum_{m',l' \in [N]} |c_{m,l}^{(R)}|^2 \bar{A}_X[m', l'] \mathbf{J}_{m,l} \mathbf{J}_{m',l'}^H \\
&\stackrel{(83)}{=} \sqrt{N} \sum_{m,l \in [N]} \sum_{m',l' \in [N]} |c_{m,l}^{(R)}|^2 \bar{A}_X[m', l'] \mathbf{J}_{m',l'} e^{-j\frac{2\pi}{N}(ml'-lm')} \tag{89}
\end{aligned}$$

and

$$\mathbf{\Gamma}_X^H \stackrel{(80)}{=} \frac{1}{\sqrt{N}} \sum_{m,l \in [N]} \bar{A}_X^*[m, l] \mathbf{J}_{m,l}^H. \quad (90)$$

Inserting (89) and (90) into (88) then yields

$$\begin{aligned} & \sum_{n,k \in [N]} \text{tr} \{ \mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(R)} \mathbf{\Gamma}_X \} \\ &= \text{tr} \left\{ \sum_{m,l,m',l',m'',l'' \in [N]} |c_{m,l}^{(R)}|^2 \bar{A}_X[m', l'] \mathbf{J}_{m',l'} e^{-j\frac{2\pi}{N}(ml'-lm')} \bar{A}_X^*[m'', l''] \mathbf{J}_{m'',l''}^H \right\} \\ &= \sum_{m,l,m',l',m'',l'' \in [N]} |c_{m,l}^{(R)}|^2 \bar{A}_X[m', l'] \bar{A}_X^*[m'', l''] e^{-j\frac{2\pi}{N}(ml'-lm')} \underbrace{\text{tr} \{ \mathbf{J}_{m',l'} \mathbf{J}_{m'',l''}^H \}}_{\langle \mathbf{J}_{m',l'}, \mathbf{J}_{m'',l''} \rangle \stackrel{(77)}{=} \delta[m'-m'']_N \delta[l'-l'']_N} \\ &= \sum_{m,l,m',l' \in [N]} |c_{m,l}^{(R)}|^2 |\bar{A}_X[m', l']|^2 e^{-j\frac{2\pi}{N}(ml'-lm')} \\ &= \sum_{m,l,m',l' \in [N]} |c_{m,l}^{(R)}|^2 |\bar{A}_X[m', l']|^2 e^{j\frac{2\pi}{N}(ml'-lm')}, \end{aligned} \quad (91)$$

where the relation

$$\bar{A}_X[-m, -l] = \bar{A}_X^*[m, l] e^{-j\frac{2\pi}{N}ml} \quad (92)$$

has been used in the last step.

In a similar manner, using (86), we obtain for the second term in (54)

$$\sum_{n,k \in [N]} \text{tr} \{ \mathbf{C}_{n,k}^{(I)} \mathbf{\Gamma}_X \mathbf{C}_{n,k}^{(I)} \mathbf{\Gamma}_X \} = \sum_{m,l,m',l' \in [N]} |c_{m,l}^{(I)}|^2 |\bar{A}_X[m', l']|^2 e^{j\frac{2\pi}{N}(ml'-lm')}. \quad (93)$$

Inserting (91) and (93) into (54) then gives (55):

$$\begin{aligned} V &= \sum_{m,l,m',l' \in [N]} |c_{m,l}^{(R)}|^2 |\bar{A}_X[m', l']|^2 e^{j\frac{2\pi}{N}(ml'-lm')} + \sum_{m,l,m',l' \in [N]} |c_{m,l}^{(I)}|^2 |\bar{A}_X[m', l']|^2 e^{j\frac{2\pi}{N}(ml'-lm')} \\ &= \sum_{m',l' \in [N]} |\bar{A}_X[m', l']|^2 \chi[m', l'], \end{aligned}$$

with

$$\chi[m, l] \triangleq \sum_{m',l' \in [N]} (|c_{m',l'}^{(R)}|^2 + |c_{m',l'}^{(I)}|^2) e^{j\frac{2\pi}{N}(m'l-l'm)}. \quad (94)$$

Using (85) and (87), we have

$$\begin{aligned} |c_{m,l}^{(R)}|^2 + |c_{m,l}^{(I)}|^2 &= \frac{1}{N} \mathcal{I}_A[m, l] \left[\left| \frac{e^{-j\frac{2\pi}{N}ml} + 1}{2} \right|^2 + \left| \frac{e^{-j\frac{2\pi}{N}ml} - 1}{2j} \right|^2 \right] \\ &= \frac{1}{N} \mathcal{I}_A[m, l] \left[\cos^2\left(\frac{\pi}{N}ml\right) + \sin^2\left(\frac{\pi}{N}ml\right) \right] \\ &= \frac{1}{N} \mathcal{I}_A[m, l], \end{aligned}$$

and hence (94) becomes

$$\chi[m, l] = \frac{1}{N} \sum_{m', l' \in [N]} \mathcal{I}_{\mathcal{A}}[m', l'] e^{j \frac{2\pi}{N} (m' l - l' m)} = \frac{1}{N} \sum_{m'=-M}^M \sum_{l'=-L}^L e^{j \frac{2\pi}{N} (m' l - l' m)},$$

which is (56).

APPENDIX C: DERIVATION OF EXPRESSION (68)

We will derive (68) from (67).

1) *Expansions of $\mathbf{T}_{p,q}^{(R)}$ and $\mathbf{T}_{p,q}^{(I)}$* : Our derivation will be based on the underspread assumption and on expansions of $\mathbf{T}_{p,q}^{(R)}$ and $\mathbf{T}_{p,q}^{(I)}$ into the TF shift matrices $\mathbf{J}_{m,l}$. Inserting (65) into the definition of $\mathbf{T}_{p,q}^{(R)}$ in (66) yields

$$\begin{aligned} \mathbf{T}_{p,q}^{(R)} &= \frac{\sqrt{N}}{2} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{-j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l}^H + \sum_{m=-M}^M \sum_{l=-L}^L e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l} \right] \\ &\stackrel{(82)}{=} \frac{\sqrt{N}}{2} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{-j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{-m,-l} e^{-j \frac{2\pi}{N} ml} + \sum_{m=-M}^M \sum_{l=-L}^L e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l} \right] \\ &= \frac{\sqrt{N}}{2} \left[\sum_{m=-M}^M \sum_{l=-L}^L e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l} e^{-j \frac{2\pi}{N} ml} + \sum_{m=-M}^M \sum_{l=-L}^L e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} \mathbf{J}_{m,l} \right] \\ &= \frac{\sqrt{N}}{2} \sum_{m=-M}^M \sum_{l=-L}^L e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} (e^{-j \frac{2\pi}{N} ml} + 1) \mathbf{J}_{m,l} \\ &= \sum_{m,l \in [N]} e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} t_{m,l}^{(R)} \mathbf{J}_{m,l}, \end{aligned} \tag{95}$$

with

$$t_{m,l}^{(R)} = \frac{\sqrt{N}}{2} \mathcal{I}_{\mathcal{A}}[m, l] (e^{-j \frac{2\pi}{N} ml} + 1). \tag{96}$$

In a similar manner, we obtain the expansion

$$\mathbf{T}_{p,q}^{(I)} = \sum_{m,l \in [N]} e^{j 2\pi \left(\frac{qm}{\Delta M} - \frac{pl}{\Delta L} \right)} t_{m,l}^{(I)} \mathbf{J}_{m,l}, \tag{97}$$

with

$$t_{m,l}^{(I)} = \frac{\sqrt{N}}{2j} \mathcal{I}_{\mathcal{A}}[m, l] (e^{-j \frac{2\pi}{N} ml} - 1). \tag{98}$$

For an underspread process $X[n]$, the effective EAF support $\mathcal{A} \equiv \{-M, \dots, M\}_N \times \{-L, \dots, L\}_N$ is a small region about the origin of the (m, l) plane (plus its periodically continued replicas, which are irrelevant to our argument and will hence be disregarded). Looking at the expressions of $t_{m,l}^{(R)}$ and $t_{m,l}^{(I)}$ in (96) and (98),

we can then conclude from the presence of the factor $I_A[m, l]$ that $t_{m,l}^{(R)}$ and $t_{m,l}^{(I)}$ can be nonzero only for $|ml| \ll N$. This means that in (96) and (98), we can approximate $e^{-j\frac{2\pi}{N}ml}$ by 1, yielding

$$t_{m,l}^{(R)} \approx \sqrt{N} I_A[m, l] \quad (99)$$

$$t_{m,l}^{(I)} \approx 0. \quad (100)$$

Using (100) in (97) yields

$$\mathbf{T}_{p,q}^{(I)} \approx \mathbf{0}, \quad (101)$$

and thus (67) approximately simplifies to

$$h_{p,q} \approx \text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X\} + |\text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^H\}|^2. \quad (102)$$

2) *First term in (102)*: We will now develop the two terms on the right-hand side of (102). The first term can be written as

$$\text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X\} = \langle \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X, (\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X)^H \rangle. \quad (103)$$

In order to find an approximation for this inner product, we use the following general result for the product $\mathbf{C} = \mathbf{A}\mathbf{B}$ of two $N \times N$ matrices \mathbf{A} and \mathbf{B} . The matrices \mathbf{A} , \mathbf{B} , and \mathbf{C} can be expanded into the orthonormal basis $\{\mathbf{J}_{m,l}\}_{m,l \in [N]}$, with respective expansion coefficients $a_{m,l}$, $b_{m,l}$, and $c_{m,l}$, e.g., $\mathbf{A} = \sum_{m,l \in [N]} a_{m,l} \mathbf{J}_{m,l}$. Then the $c_{m,l}$ are related to the $a_{m,l}$ and $b_{m,l}$ by the “twisted convolution” [24], [33], [65], [66]

$$c_{m,l} = \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} a_{m',l'} b_{m-m',l-l'} e^{-j\frac{2\pi}{N}m'(l-l')}. \quad (104)$$

This expression can be verified using (81). Let us apply it to the matrix product $\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X$. We have the expansion

$$\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X = \sum_{m,l \in [N]} d_{p,q;m,l} \mathbf{J}_{m,l}. \quad (105)$$

The expansion coefficients of $\mathbf{T}_{p,q}^{(R)}$ are $e^{j2\pi(\frac{qm}{\Delta M} - \frac{pl}{\Delta L})} t_{m,l}^{(R)}$ (see (95)); those of $\mathbf{\Gamma}_X$ are $\frac{1}{\sqrt{N}} \bar{A}_X[m, l]$ (see (80)).

Inserting these expressions into (104) yields

$$\begin{aligned} d_{p,q;m,l} &= \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} \left[e^{j2\pi(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L})} t_{m',l'}^{(R)} \right] \left[\frac{1}{\sqrt{N}} \bar{A}_X[m-m', l-l'] \right] e^{-j\frac{2\pi}{N}m'(l-l')} \\ &\approx \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} e^{j2\pi(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L})} I_A[m', l'] \bar{A}_X[m-m', l-l'] e^{-j\frac{2\pi}{N}m'(l-l')}. \end{aligned} \quad (106)$$

where the approximate expression (99) was used in the last step. For an underspread process, because of the support of $I_A[m, l]$ and the effective support of $\bar{A}_X[m, l]$, the terms in the sum (106) are significantly nonzero

only for $|m'(l - l')| \ll N$. We can thus use the approximation $e^{-j\frac{2\pi}{N}m'(l-l')} \approx 1$ in (106), which yields

$$d_{p,q;m,l} \approx \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} I_A[m',l'] \bar{A}_X[m - m', l - l'] e^{j2\pi\left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L}\right)}. \quad (107)$$

Next, we consider

$$\begin{aligned} (\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X)^H &\stackrel{(105)}{=} \sum_{m,l \in [N]} d_{p,q;m,l}^* \mathbf{J}_{m,l}^H \\ &\stackrel{(82)}{=} \sum_{m,l \in [N]} d_{p,q;m,l}^* \mathbf{J}_{-m,-l} e^{-j\frac{2\pi}{N}ml} \\ &= \sum_{m,l \in [N]} d_{p,q;-m,-l}^* \mathbf{J}_{m,l} e^{-j\frac{2\pi}{N}ml}. \end{aligned} \quad (108)$$

For an underspread process, again because of the support of $I_A[m, l]$ and the effective support of $\bar{A}_X[m, l]$, it follows from (107) that the coefficients $d_{p,q;m,l}$ are significantly nonzero only for $|ml| \ll N$. Hence, we can set $e^{-j\frac{2\pi}{N}ml} \approx 1$ in (108), which gives

$$(\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X)^H \approx \sum_{m,l \in [N]} d_{p,q;-m,-l}^* \mathbf{J}_{m,l}. \quad (109)$$

In a similar way, we obtain from (92) the following approximation:

$$\bar{A}_X[-m, -l] \approx \bar{A}_X^*[m, l], \quad \text{for } |ml| \ll N. \quad (110)$$

We now insert (105) and (109) into (103), and obtain

$$\begin{aligned} \text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X\} &\approx \left\langle \sum_{m,l \in [N]} d_{p,q;m,l} \mathbf{J}_{m,l}, \sum_{m',l' \in [N]} d_{p,q;-m',-l'}^* \mathbf{J}_{m',l'} \right\rangle \\ &\stackrel{(77)}{=} \sum_{m,l \in [N]} d_{p,q;m,l} d_{p,q;-m,-l}. \end{aligned} \quad (111)$$

From the underspread approximations (107) and (110), it readily follows that $d_{p,q;-m,-l} \approx d_{p,q;m,l}^*$. Indeed,

$$\begin{aligned} d_{p,q;-m,-l} &\stackrel{(107)}{\approx} \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} I_A[m',l'] \bar{A}_X[-m - m', -l - l'] e^{j2\pi\left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L}\right)} \\ &\stackrel{(110)}{\approx} \frac{1}{\sqrt{N}} \sum_{m',l' \in [N]} I_A[m',l'] \bar{A}_X^*[m + m', l + l'] e^{j2\pi\left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L}\right)} \\ &\stackrel{(*)}{=} \frac{1}{\sqrt{N}} \sum_{m'=-M}^M \sum_{l'=-L}^L \bar{A}_X^*[m + m', l + l'] e^{j2\pi\left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L}\right)} \\ &= \frac{1}{\sqrt{N}} \sum_{m'=-M}^M \sum_{l'=-L}^L \bar{A}_X^*[m - m', l - l'] e^{-j2\pi\left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L}\right)} \end{aligned}$$

$$\begin{aligned}
&\stackrel{(*)}{=} \frac{1}{\sqrt{N}} \sum_{m', l' \in [N]} I_A[m', l'] \bar{A}_X^*[m - m', l - l'] e^{-j2\pi \left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L} \right)} \\
&\stackrel{(107)}{\approx} d_{p,q;m,l}^*,
\end{aligned} \tag{112}$$

where the periodicity of the summand with respect to m' and l' has been exploited in the steps labeled with (*). Using (112) in (111) then gives

$$\text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X\} \approx \sum_{m,l \in [N]} |d_{p,q;m,l}|^2. \tag{113}$$

3) *Second term in (102)*: Next, we consider the second term on the right-hand side of (102). We have

$$\text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^H\} \stackrel{(66)}{=} \text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)}\} + j \text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(I)}\} \stackrel{(101)}{\approx} \text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^{(R)}\} = \text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X\}. \tag{114}$$

Using $\mathbf{J}_{0,0} = \frac{1}{\sqrt{N}} \mathbf{I}$, we obtain further

$$\begin{aligned}
\text{tr}\{\mathbf{\Gamma}_X \mathbf{T}_{p,q}^H\} &\stackrel{(114)}{\approx} \text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{I}\} \\
&= \sqrt{N} \text{tr}\{\mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X \mathbf{J}_{0,0}^H\} \\
&= \sqrt{N} \langle \mathbf{T}_{p,q}^{(R)} \mathbf{\Gamma}_X, \mathbf{J}_{0,0} \rangle \\
&\stackrel{(105)}{=} \sqrt{N} \left\langle \sum_{m,l \in [N]} d_{p,q;m,l} \mathbf{J}_{m,l}, \mathbf{J}_{0,0} \right\rangle \\
&\stackrel{(77)}{=} \sqrt{N} d_{p,q;0,0}.
\end{aligned} \tag{115}$$

4) *Approximation of $h_{p,q}$* : Inserting (113) and (115) into (102), we obtain the following approximation of $h_{p,q}$:

$$h_{p,q} \approx \sum_{m,l \in [N]} |d_{p,q;m,l}|^2 + N |d_{p,q;0,0}|^2.$$

This can be expressed as

$$h_{p,q} \approx \sum_{n,k \in [N]} |\hat{d}_{p,q;n,k}|^2 + N \left| \frac{1}{N} \sum_{n,k \in [N]} \hat{d}_{p,q;n,k} \right|^2, \tag{116}$$

where $\hat{d}_{p,q;n,k}$ is the 2-D DFT of $d_{p,q;m,l}$. We have

$$\begin{aligned}
\hat{d}_{p,q;n,k} &= \frac{1}{N} \sum_{m,l \in [N]} d_{p,q;m,l} e^{-j\frac{2\pi}{N}(km - nl)} \\
&\stackrel{(107)}{\approx} \frac{1}{\sqrt{N}} \sum_{m', l' \in [N]} I_A[m', l'] \left[\frac{1}{N} \sum_{m,l \in [N]} \bar{A}_X[m - m', l - l'] e^{-j\frac{2\pi}{N}(km - nl)} \right] e^{j2\pi \left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L} \right)} \\
&\stackrel{(5)}{=} \frac{1}{\sqrt{N}} \sum_{m', l' \in [N]} I_A[m', l'] \bar{R}_X[n, k] e^{-j\frac{2\pi}{N}(km' - nl')} e^{j2\pi \left(\frac{qm'}{\Delta M} - \frac{pl'}{\Delta L} \right)}
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{\sqrt{N}} \bar{R}_X[n, k] \sum_{m', l' \in [N]} I_A[m', l'] e^{-j \frac{2\pi}{N} \left[\left(k - \frac{N}{\Delta M} q \right) m' - \left(n - \frac{N}{\Delta L} p \right) l' \right]} \\
&\stackrel{(40)}{=} \sqrt{N} \bar{R}_X[n, k] \Phi_{\text{MVU}}[n - p\Delta n, k - q\Delta k],
\end{aligned} \tag{117}$$

where, as before, $\Delta n = N/\Delta L$ and $\Delta k = N/\Delta M$. Inserting (117) into (116) finally yields

$$h_{p,q} \approx N \sum_{n,k \in [N]} |\bar{R}_X[n, k] \Phi_{\text{MVU}}[n - p\Delta n, k - q\Delta k]|^2 + \left| \sum_{n,k \in [N]} \bar{R}_X[n, k] \Phi_{\text{MVU}}[n - p\Delta n, k - q\Delta k] \right|^2,$$

which is (68).

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